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ANNUAL STATEMENT

For the Year Ended December 31, 2016
OF THE CONDITION AND AFFAIRS OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

NAIC Group Code 0000 0000 NAIC Company Code 53473 Employer's ID Number 05-0158952
(Current Period) (Prior Period)

Organized under the Laws of RHODE ISLAND, State of Domicile or Port of Entry RHODE ISLAND

Country of Domicile USA

Licensed as business type: Life, Accident & Health Property/Casualty Hospital, Medical & Dental Service or Indemnity
 Dental Service Corporation Vision Service Corporation Health Maintenance Organization
 Other Is HMO Federally Qualified? Yes No

Incorporated/Organized February 27, 1939 Commenced Business September 1, 1939

Statutory Home Office 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 500 EXCHANGE STREET
(Street and Number)
PROVIDENCE, RI, US 02903 401-459-1000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 EXCHANGE STREET PROVIDENCE, RI, US 02903 401-459-1000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.BCBSRI.COM

Statutory Statement Contact MARK C. STEWART 401-459-5886
(Name) (Area Code) (Telephone Number) (Extension)
MARK.STEWART@BCBSRI.ORG 401-459-1198
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title
1. <u>KIM A. KECK #</u>	<u>PRESIDENT & CEO</u>
2. <u>MICHELE B. LEDERBERG</u>	<u>EVP. & GEN. COUNSEL</u>
3. <u>MARK C. STEWART</u>	<u>SENIOR VICE PRESIDENT & CFO</u>

VICE-PRESIDENTS

Name	Title	Name	Title
<u>CHRISTOPHER G. BUSH</u>	<u>VP - NETWORK MANAGEMENT</u>	<u>MATTHEW COLLINS M.D.</u>	<u>VP - CLINICAL INTEGRATION</u>
<u>DEREK E. COSTA</u>	<u>VP - CHIEF INFORMATION OFFICER</u>	<u>MELISSA B. CUMMINGS</u>	<u>SVP - CHIEF CUSTOMER OFFICER</u>
<u>KATHERINE DALLOW M.D.</u>	<u>VP - CLINICAL AFFAIRS</u>	<u>TARA L. DEMOURA #</u>	<u>VP - OPERATIONS</u>
<u>JEREMY S. DUNCAN</u>	<u>VP - COMMUNICATIONS</u>	<u>JEFFREY J. KOLARIK</u>	<u>VP - STRATEGIC RELATIONSHIPS</u>
<u>AUGUSTINE A. MANOCCHIA M.D.</u>	<u>SVP - CHIEF MEDICAL OFFICER</u>	<u>MICHAEL J. MARRONE #</u>	<u>VP - FINANCE</u>
<u>COREY R. MCCARTY</u>	<u>VP - CONSUMER SEGMENT</u>	<u>MONICA A. NERONHA</u>	<u>VP - LEGAL SERVICES</u>
<u>KURT C. RINGO #</u>	<u>VP - CHIEF ANALYTICS OFFICER</u>	<u>VISAEL RODRIGUEZ</u>	<u>VP - CHIEF DIVERSITY OFFICER</u>
<u>SAMUEL B. SLADE #</u>	<u>VP - EMPLOYER SEGMENT</u>	<u>MARK D. WAGGONER</u>	<u>SVP - CARE INTEGRATION & MGMT</u>

DIRECTORS OR TRUSTEES

<u>DENISE A. BARGE</u>	<u>CHRISTOPHER CROSBY #</u>	<u>NICHOLAS DENICE #</u>	<u>MICHAEL DICHIRO</u>
<u>SCOTT DUHAMEL</u>	<u>SCOTT GUNN</u>	<u>JAMES A. HARRINGTON</u>	<u>DONNA HUNTLEY-NEWBY</u>
<u>MICHAEL A ISRAELITE #</u>	<u>ELIZABETH B. LANGE M.D.</u>	<u>JOHN C. LANGENUS</u>	<u>WARREN E. LICHT M.D.</u>
<u>JOHN P. MAGUIRE</u>	<u>ROBERT G. NORTON</u>	<u>DEBRA PAUL</u>	<u>PETER QUATTROMANI</u>
<u>ROBERT A. SANDERS #</u>	<u>MERRILL SHERMAN</u>	<u>RANDY A. WYROFSKY</u>	

State of RHODE ISLAND

County of PROVIDENCE ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

_____ (Signature) KIM A. KECK	_____ (Signature) MICHELE B. LEDERBERG	_____ (Signature) MARK C. STEWART
_____ (Printed Name) 1. PRESIDENT & CEO	_____ (Printed Name) 2. EVP. & GEN. COUNSEL	_____ (Printed Name) 3. SENIOR VICE PRESIDENT & CFO
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to (or affirmed) before me this on this _____ day of _____, 2017, by

a. Is this an original filing? Yes No

b. If no: 1. State the amendment number _____
 2. Date filed _____
 3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	88,943,189	20.24	88,943,189		88,943,189	20.24
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	2,972,333	0.68	2,972,333		2,972,333	0.68
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	3,586,337	0.82	3,586,337		3,586,337	0.82
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,853,188	0.42	1,853,188		1,853,188	0.42
1.43 Revenue and assessment obligations	13,607,087	3.10	13,607,087		13,607,087	3.10
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	5,738,222	1.31	5,738,222		5,738,222	1.31
1.512 Issued or guaranteed by FNMA and FHLMC	37,824,524	8.61	37,824,524		37,824,524	8.61
1.513 All other	388,390	0.09	388,390		388,390	0.09
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	61,063	0.01	61,063		61,063	0.01
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other	13,214,315	3.01	13,214,315		13,214,315	3.01
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	115,652,076	26.32	115,652,076		115,652,076	26.32
2.2 Unaffiliated non-U.S. securities (including Canada)	16,593,689	3.78	16,593,689		16,593,689	3.78
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	79,866,598	18.17	79,866,598		79,866,598	18.17
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	3,774,231	0.86	3,774,231		3,774,231	0.86
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated	2,159,705	0.49	2,159,705		2,159,705	0.49
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company	35,353,861	8.04	35,353,861		35,353,861	8.04
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	922,725	0.21	922,725		922,725	0.21
11. Other invested assets	16,964,722	3.86	16,964,722		16,964,722	3.86
12. Total invested assets	439,476,255	100.00	439,476,255		439,476,255	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		34,991,883
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	3,756,027	
	3.2 Totals, Part 3, Column 11		3,756,027
4.	Total gain (loss) on disposals, Part 3, Column 18		(936,672)
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,457,377	
	8.2 Totals, Part 3, Column 9		2,457,377
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		35,353,861
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		35,353,861

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions (Part 2, Column 7)		
	2.2 Additional investment made after acquisitions (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

1. Book/adjusted carrying value, December 31 of prior year		41,579,161
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	4,840,081	
2.2 Additional investment made after acquisition (Part 2, Column 9)		4,840,081
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
3.2 Totals, Part 3, Column 12		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 13	1,619,015	
5.2 Totals, Part 3, Column 9	558,169	2,177,184
6. Total gain (loss) on disposals, Part 3, Column 19		(424,738)
7. Deduct amounts received on disposals, Part 3, Column 16		30,356,119
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15	850,847	
10.2 Totals, Part 3, Column 11		850,847
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		16,964,722
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		16,964,722

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year		354,406,473
2. Cost of bonds and stocks acquired, Part 3, Column 7		372,966,544
3. Accrual of discount		(125,644)
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	6,290,444	
4.4 Part 4, Column 11	(2,802,097)	3,488,347
5. Total gain (loss) on disposals, Part 4, Column 19		2,690,800
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		344,944,221
7. Deduct amortization of premium		1,879,713
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14	367,636	
9.4 Part 4, Column 13		367,636
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		386,234,950
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		386,234,950

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	104,084,304	103,004,466	104,849,988	103,033,380
	2. Canada				
	3. Other Countries	3,586,337	3,547,658	3,585,472	3,600,000
	4. Totals	107,670,641	106,552,124	108,435,460	106,633,380
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,853,188	1,855,193	1,854,608	1,850,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	51,881,065	51,458,528	51,961,472	49,974,416
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States	122,435,835	121,988,714	124,372,514	120,407,657
	9. Canada	2,701,965	2,719,103	2,705,600	2,675,000
	10. Other Countries	13,891,725	13,775,374	13,889,868	13,890,000
	11. Totals	139,029,525	138,483,191	140,967,982	136,972,657
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	300,434,419	298,349,036	303,219,522	295,430,453
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	64,887,313	64,887,313	55,271,475	
	21. Canada				
	22. Other Countries	20,913,220	20,913,220	20,468,226	
	23. Totals	85,800,533	85,800,533	75,739,701	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	85,800,533	85,800,533	75,739,701	
	26. Total Stocks	85,800,533	85,800,533	75,739,701	
	27. Total Bonds and Stocks	386,234,952	384,149,569	378,959,223	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	8,128,838	91,094,218	5,897,870	1,610,540	702,576	X X X	107,434,043	35.040	86,027,984	26.499	107,434,043	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 Totals	8,128,838	91,094,218	5,897,870	1,610,540	702,576	X X X	107,434,043	35.040	86,027,984	26.499	107,434,043	
2. All Other Governments												
2.1 NAIC 1		2,738,288				X X X	2,738,288	0.893			2,738,288	
2.2 NAIC 2			848,049			X X X	848,049	0.277			848,049	
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 Totals		2,738,288	848,049			X X X	3,586,337	1.170			3,586,337	
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						X X X						
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 Totals						X X X						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		1,853,188				X X X	1,853,188	0.604			1,853,188	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 Totals		1,853,188				X X X	1,853,188	0.604			1,853,188	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,318,380	21,629,022	10,209,459	9,869,346	4,751,405	X X X	50,777,612	16.561	39,141,926	12.057	50,777,612	
5.2 NAIC 2		1,103,453				X X X	1,103,453	0.360			1,103,453	
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 Totals	4,318,380	22,732,475	10,209,459	9,869,346	4,751,405	X X X	51,881,065	16.921	39,141,926	12.057	51,881,065	

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NONE

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

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NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)												
6.1 NAIC 1	28,987,387	59,223,307	10,230,757	2,150,268		XXX	100,591,718	32.808	156,758,230	48.286	100,591,718	
6.2 NAIC 2	5,556,265	27,863,300	6,838,041	1,000,000		XXX	41,257,606	13.456	42,717,701	13.158	41,257,606	
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	34,543,652	87,086,607	17,068,798	3,150,268		XXX	141,849,324	46.265	199,475,931	61.444	141,849,324	
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX		

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 41,434,605	176,538,023	26,338,086	13,630,154	5,453,981		263,394,849	85.907	X X X	X X X	263,394,849	
10.2 NAIC 2	(d) 5,556,265	28,966,753	7,686,089	1,000,000			43,209,107	14.093	X X X	X X X	43,209,107	
10.3 NAIC 3	(d)								X X X	X X X		
10.4 NAIC 4	(d)								X X X	X X X		
10.5 NAIC 5	(d)								X X X	X X X		
10.6 NAIC 6	(d)								X X X	X X X		
10.7 Totals	46,990,870	205,504,776	34,024,175	14,630,154	5,453,981		306,603,956	100.000	X X X	X X X	306,603,956	
10.8 Line 10.7 as a % of Col. 7	15.326	67.026	11.097	4.772	1.779		100.000	X X X	X X X	X X X	100.000	
11. Total Bonds Prior Year												
11.1 NAIC 1	33,591,909	208,214,182	26,184,689	10,456,326	3,481,035	X X X	X X X	X X X	281,928,140	86.842	281,928,140	
11.2 NAIC 2	1,513,789	36,894,373	4,309,539			X X X	X X X	X X X	42,717,701	13.158	42,717,701	
11.3 NAIC 3						X X X	X X X	X X X				
11.4 NAIC 4						X X X	X X X	X X X				
11.5 NAIC 5						X X X	X X X	X X X				
11.6 NAIC 6						X X X	X X X	X X X	(c)			
11.7 Totals	35,105,698	245,108,555	30,494,228	10,456,326	3,481,035	X X X	X X X	X X X	324,645,841	100.000	324,645,841	
11.8 Line 11.7 as a % of Col. 9	10.814	75.500	9.393	3.221	1.072	X X X	X X X	X X X	(b) 100.000	X X X	100.000	
12. Total Publicly Traded Bonds												
12.1 NAIC 1	41,434,605	176,538,023	26,338,086	13,630,154	5,453,981		263,394,849	85.907	281,928,140	86.842	263,394,849	X X X
12.2 NAIC 2	5,556,265	28,966,753	7,686,089	1,000,000			43,209,107	14.093	42,717,701	13.158	43,209,107	X X X
12.3 NAIC 3												X X X
12.4 NAIC 4												X X X
12.5 NAIC 5												X X X
12.6 NAIC 6												X X X
12.7 Totals	46,990,870	205,504,776	34,024,175	14,630,154	5,453,981		306,603,956	100.000	324,645,841	100.000	306,603,956	X X X
12.8 Line 12.7 as a % of Col. 7	15.326	67.026	11.097	4.772	1.779		100.000	X X X	X X X	X X X	100.000	X X X
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	15.326	67.026	11.097	4.772	1.779		100.000	X X X	X X X	X X X	100.000	X X X
13. Total Privately Placed Bonds												
13.1 NAIC 1											X X X	
13.2 NAIC 2											X X X	
13.3 NAIC 3											X X X	
13.4 NAIC 4											X X X	
13.5 NAIC 5											X X X	
13.6 NAIC 6											X X X	
13.7 Totals											X X X	
13.8 Line 13.7 as a % of Col. 7									X X X	X X X	X X X	
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10									X X X	X X X	X X X	

NONE

(a) Includes \$ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$ 0 current year, \$ 0 prior year of bonds with Z designations and \$ 600,000 current year, \$ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
 (c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5* designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 6,169,540; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

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SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	5,799,646	85,118,474	4,347,144			X X X	95,265,265	31.071	85,377,389	26.299	95,265,265	
1.2 Residential Mortgage-Backed Securities	1,092,052	2,611,114	1,355,577	1,610,540	702,576	X X X	7,371,859	2.404	650,595	0.200	7,371,859	
1.3 Commercial Mortgage-Backed Securities	1,237,140	3,364,630	195,149			X X X	4,796,919	1.565			4,796,919	
1.4 Other Loan-Backed and Structured Securities						X X X						
1.5 Totals	8,128,838	91,094,218	5,897,870	1,610,540	702,576	X X X	107,434,043	35.040	86,027,984	26.499	107,434,043	
2. All Other Governments												
2.1 Issuer Obligations		2,738,288	848,049			X X X	3,586,337	1.170			3,586,337	
2.2 Residential Mortgage-Backed Securities						X X X						
2.3 Commercial Mortgage-Backed Securities						X X X						
2.4 Other Loan-Backed and Structured Securities						X X X						
2.5 Totals		2,738,288	848,049			X X X	3,586,337	1.170			3,586,337	
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						X X X						
3.2 Residential Mortgage-Backed Securities						X X X						
3.3 Commercial Mortgage-Backed Securities						X X X						
3.4 Other Loan-Backed and Structured Securities						X X X						
3.5 Totals						X X X						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		1,853,188				X X X	1,853,188	0.604			1,853,188	
4.2 Residential Mortgage-Backed Securities						X X X						
4.3 Commercial Mortgage-Backed Securities						X X X						
4.4 Other Loan-Backed and Structured Securities						X X X						
4.5 Totals		1,853,188				X X X	1,853,188	0.604			1,853,188	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	510,340	11,410,292	685,516		1,000,939	X X X	13,607,087	4.438			13,607,087	
5.2 Residential Mortgage-Backed Securities	3,808,040	11,322,184	9,523,942	9,869,346	3,750,466	X X X	38,273,978	12.483	39,141,926	12.057	38,273,978	
5.3 Commercial Mortgage-Backed Securities						X X X						
5.4 Other Loan-Backed and Structured Securities						X X X						
5.5 Totals	4,318,380	22,732,475	10,209,459	9,869,346	4,751,405	X X X	51,881,065	16.921	39,141,926	12.057	51,881,065	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	21,523,421	65,019,345	16,912,044	3,000,000		X X X	106,454,809	34.721	147,352,694	45.389	106,454,809	
6.2 Residential Mortgage-Backed Securities						X X X						
6.3 Commercial Mortgage-Backed Securities	5,740,554	3,294,000				X X X	9,034,554	2.947	8,697,383	2.679	9,034,554	
6.4 Other Loan-Backed and Structured Securities	7,279,677	18,773,262	156,754	150,268		X X X	26,359,961	8.597	43,425,855	13.376	26,359,961	
6.5 Totals	34,543,652	87,086,607	17,068,798	3,150,268		X X X	141,849,324	46.265	199,475,931	61.444	141,849,324	
7. Hybrid Securities												
7.1 Issuer Obligations						X X X						
7.2 Residential Mortgage-Backed Securities						X X X						
7.3 Commercial Mortgage-Backed Securities						X X X						
7.4 Other Loan-Backed and Structured Securities						X X X						
7.5 Totals						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						X X X						
8.2 Residential Mortgage-Backed Securities						X X X						
8.3 Commercial Mortgage-Backed Securities						X X X						
8.4 Other Loan-Backed and Structured Securities						X X X						
8.5 Totals						X X X						

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NONE

NONE

NONE

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.2 Bond Mutual Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.3 Totals	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10. Total Bonds Current Year												
10.1 Issuer Obligations	27,833,407	166,139,587	22,792,753	3,000,000	1,000,939	X X X	220,766,686	72.004	X X X	X X X	220,766,686	
10.2 Residential Mortgage-Backed Securities	4,900,092	13,933,297	10,879,519	11,479,886	4,453,042	X X X	45,645,836	14.888	X X X	X X X	45,645,836	
10.3 Commercial Mortgage-Backed Securities	6,977,694	6,658,631	195,149			X X X	13,831,474	4.511	X X X	X X X	13,831,474	
10.4 Other Loan-Backed and Structured Securities	7,279,677	18,773,262	156,754	150,268		X X X	26,359,961	8.597	X X X	X X X	26,359,961	
10.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10.6 Totals	46,990,870	205,504,776	34,024,175	14,630,154	5,453,981		306,603,956	100.000	X X X	X X X	306,603,956	
10.7 Line 10.6 as a % of Col. 7	15.326	67.026	11.097	4.772	1.779		100.000	X X X	X X X	X X X	100.000	
11. Total Bonds Prior Year												
11.1 Issuer Obligations	16,556,235	194,977,097	20,202,606	994,144		X X X	X X X	X X X	232,730,082	71.687	232,730,082	
11.2 Residential Mortgage-Backed Securities	4,190,045	12,367,638	10,291,622	9,462,182	3,481,035	X X X	X X X	X X X	39,792,522	12.257	39,792,522	
11.3 Commercial Mortgage-Backed Securities	1,606,062	7,091,321				X X X	X X X	X X X	8,697,383	2.679	8,697,383	
11.4 Other Loan-Backed and Structured Securities	12,753,356	30,672,499				X X X	X X X	X X X	43,425,855	13.376	43,425,855	
11.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
11.6 Totals	35,105,698	245,108,555	30,494,228	10,456,326	3,481,035	X X X	X X X	X X X	324,645,841	100.000	324,645,841	
11.7 Line 11.6 as a % of Col. 9	10.814	75.500	9.393	3.221	1.072	X X X	X X X	X X X	100.000%	X X X	100.000	
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	27,833,407	166,139,587	22,792,753	3,000,000	1,000,939	X X X	220,766,686	72.004	232,730,082	71.687	220,766,686	X X X
12.2 Residential Mortgage-Backed Securities	4,900,092	13,933,297	10,879,519	11,479,886	4,453,042	X X X	45,645,836	14.888	39,792,522	12.257	45,645,836	X X X
12.3 Commercial Mortgage-Backed Securities	6,977,694	6,658,631	195,149			X X X	13,831,474	4.511	8,697,383	2.679	13,831,474	X X X
12.4 Other Loan-Backed and Structured Securities	7,279,677	18,773,262	156,754	150,268		X X X	26,359,961	8.597	43,425,855	13.376	26,359,961	X X X
12.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X	X X X	X X X
12.6 Totals	46,990,870	205,504,776	34,024,175	14,630,154	5,453,981		306,603,956	100.000	324,645,841	100.000	306,603,956	X X X
12.7 Line 12.6 as a % of Col. 7	15.326	67.026	11.097	4.772	1.779		100.000	X X X	X X X	X X X	100.000	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	15.326	67.026	11.097	4.772	1.779		100.000	X X X	X X X	X X X	100.000	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						X X X					X X X	
13.2 Residential Mortgage-Backed Securities						X X X					X X X	
13.3 Commercial Mortgage-Backed Securities						X X X					X X X	
13.4 Other Loan-Backed and Structured Securities						X X X					X X X	
13.5 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X	X X X	
13.6 Totals											X X X	
13.7 Line 13.6 as a % of Col. 7									X X X	X X X	X X X	
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10									X X X	X X X	X X X	

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-Term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	5,626,730	5,626,730			
2. Cost of short-term investments acquired	504,422,403	504,422,403			
3. Accrual of discount	10,007	10,007			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	2,719	2,719			
6. Deduct consideration received on disposals	503,842,740	503,842,740			
7. Deduct amortization of premium	49,579	49,579			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	6,169,540	6,169,540			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	6,169,540	6,169,540			

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(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:	NONE	
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Section 1, Column 18		
8.2	Section 2, Column 20		
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All other:		
3.13	Section 1, Column 18, current year minus		
3.14	Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus	NONE	
3.24	Section 1, Column 19, prior year		
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
NONE																		
9999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

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SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or Disposed of Transactions				NONE						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

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SCHEDULE DB VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		
4. Part D, Section 1, Column 5		
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		

NONE

Fair Value Check

7. Part A, Section 1, Column 16		
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		
10. Part D, Section 1, Column 8		
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		

Potential Exposure Check

13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	39,017	39,017	
2. Cost of cash equivalents acquired	1,450,175	1,450,175	
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	1,471,888	1,471,888	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other-than-temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	17,304	17,304	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	17,304	17,304	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
Miscellaneous Building Controls	Providence	RI	12/31/2016	N/A	936,672											(936,672)	(936,672)		
0199999 Property disposed					936,672											(936,672)	(936,672)		
0399999 Totals					936,672											(936,672)	(936,672)		

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
NONE														
3399999 Total Mortgages														X X X

E04

General Interrogatory:

- 1. Mortgages in good standing \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 2. Restructured mortgages \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.
- 4. Mortgages in process of foreclosure \$ 0 unpaid taxes \$ 0 interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
NONE								
3399999 Totals								

EO5

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
NONE																	
0599999 Totals																	

E06

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Ident- ification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Desig- nation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
	BLACKSTONE MADISON AVENUE FUN HEALTH INTELLIGENCE COMPANY LL INT'L PLAN SOLUTIONS , LLC		NEW YORK	NY	BLACKSTONE MADISON AVENU		07/01/2011	13	93,818	134,389	134,389	(16,267)							
	PRIME THERAPEUTICS, LLC		CHICAGO	IL	BLUE HEALTH INTELLIGENCE		04/05/2012		980,002	980,002	980,002	328,592							1.830
	SKYBRIDGE G II FUND LLC		NEW CASTLE	DE	BCBSA		06/26/2009		966,272	966,272	966,272	137,812							2.190
			EAGAN	MN	PRIME THERAPEUTICS, LLC		05/26/2016		4,748,040	5,222,384	5,222,384	474,344							1.227
			NEW YORK	NY	SKYBRIDGE		12/30/2015	10	9,661,675	9,661,675	9,661,675	694,534			850,847				8.820
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated								16,449,807	16,964,722	16,964,722	1,619,015			850,847				X X X
4499999	Subtotal Unaffiliated								16,449,807	16,964,722	16,964,722	1,619,015			850,847				X X X
4699999	Totals								16,449,807	16,964,722	16,964,722	1,619,015			850,847				X X X

E07

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
	PRIME THERAPEUTICS, LLC PRIMUS HIGH YIELD BOND FUND,L.P.	EAGAN BOSTON	MN MA	PRIME THERAPEUTICS, LLC DIVIDEND REINVESTMENT	05/26/2016 03/31/2016	7	4,748,040 92,041			1.227
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated						4,840,081			X X X
4499999	Subtotal Unaffiliated						4,840,081			X X X
4699999	Totals						4,840,081			X X X

E08

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)						
	BLACKSTONE MADISON AVENUE F	NEW YORK	NY	BLACKSTONE MADISON AVENU	07/01/2011	10/03/2016	23,788	(8,974)				(8,974)	14,813	20,320		5,507	5,507	
	GUGGENHEIM HIGH-YIELD PLUS FU	NEW YORK	NY	GUGGENHEIM HIGH-YIELD PLU	12/01/2015	04/01/2016	6,109,362	143,286				143,286	6,252,648	6,229,276		(23,372)	(23,372)	
	OFIGI SENIOR LOAN FUND LLC	NEW YORK	NY	OFIGI SENIOR LOAN FUND	12/04/2013	03/28/2016	12,740,681	(194,007)				(194,007)	12,546,674	12,880,601		333,927	333,927	
	PRIMUS HIGH YIELD BOND FUND,L.	BOSTON	MA	VARIOUS	03/31/2016	03/31/2016	6,293,851	617,864				617,864	7,003,756	6,456,731		(547,026)	(547,026)	92,041
	WESTWOOD GLOBAL LLC	BOSTON	MA	WESTWOOD GLOBAL LLC	10/31/2014	03/01/2016	4,962,965						4,962,965	4,769,191		(193,774)	(193,774)	
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated						30,130,647	558,169				558,169	30,780,856	30,356,119		(424,738)	(424,738)	92,041
4499999	Subtotal Unaffiliated						30,130,647	558,169				558,169	30,780,856	30,356,119		(424,738)	(424,738)	92,041
4699999	Totals						30,130,647	558,169				558,169	30,780,856	30,356,119		(424,738)	(424,738)	92,041

EO9

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
690353-G3-5	OVERSEAS PRIVATE INC CORP 0%	@	1	1	2,041,320	102.611	2,052,220	2,000,000	2,026,577		(14,743)				(0.912)	N/A			03/16/2016	06/10/2018
690353-J4-0	OVERSEAS PRIVATE INV COR 0%	@	1	1	190,873	101.006	191,884	189,973	190,445		(428)				(0.284)	N/A		833	03/17/2016	11/15/2017
690353-J7-3	OVERSEAS PRIVATE INV COR 0%	@	1	1	755,823	100.788	760,949	755,000	755,311		(512)				(0.087)	N/A			03/21/2016	06/21/2017
912828-PC-8	US TREASURY N/B	C		1	5,477,148	103.359	5,167,950	5,000,000	5,236,207		(59,070)			2.625	1.372	MN	17,041	131,250	10/31/2012	11/15/2020
912828-C2-4	US TREASURY NOTE			1	6,154,662	100.547	6,083,094	6,050,000	6,126,445		(28,217)			1.500	0.910	FA	30,835	63,375	05/18/2016	02/28/2019
912828-RT-9	US TREASURY NOTE	C		1	7,633,146	100.363	7,477,044	7,450,000	7,510,099		(31,013)			1.375	0.951	MN	9,006	102,438	12/26/2012	11/30/2018
912828-RY-8	US TREASURY NOTE	C		1	5,497,617	100.324	5,417,496	5,400,000	5,433,161		(16,344)			1.375	1.066	JD	37,330	37,125	02/19/2013	12/31/2018
912828-S2-7	US TREASURY NOTE			1	1,562,230	96.785	1,500,168	1,550,000	1,561,062		(1,168)			1.125	0.965	JD	8,767		07/06/2016	06/30/2021
912828-UZ-1	US TREASURY NOTE			1	4,984,766	99.512	4,975,600	5,000,000	4,990,674		5,908			0.625	0.768	AO	5,352	31,250	02/26/2016	04/30/2018
912828-XH-8	US TREASURY NOTE			1	8,908,564	100.047	8,754,113	8,750,000	8,884,524		(24,041)			1.625	1.179	JD	71,487	54,844	08/17/2016	06/30/2020
912828-F9-6	US TREASURY NOTES	C		1	2,553,597	100.289	2,507,225	2,500,000	2,547,987		(5,610)			2.000	1.595	AO	8,564	37,000	06/10/2016	10/31/2021
912828-G5-3	US TREASURY NOTES	C		1	1,486,875	99.731	1,495,965	1,500,000	1,490,519		1,819			1.875	2.021	MN	2,473	28,125	12/23/2014	11/30/2021
912828-G6-1	US TREASURY NOTES	C		1	4,959,844	100.207	5,010,350	5,000,000	4,975,202		8,244			1.500	1.682	MN	6,593	75,000	06/05/2015	11/30/2019
912828-G7-9	US TREASURY NOTES	C		1	1,504,863	100.106	1,501,590	1,500,000	1,504,151		(712)			1.000	0.710	JD	701	7,500	11/02/2016	12/15/2017
912828-M5-6	US TREASURY NOTES			1	509,277	98.719	493,595	500,000	508,457		(820)			2.250	2.051	MN	1,461	13,125	01/19/2016	11/15/2025
912828-NT-3	US TREASURY NOTES	C		1	5,529,297	103.398	5,169,900	5,000,000	5,252,970		(67,932)			2.625	1.197	FA	49,575	131,250	11/09/2012	08/15/2020
912828-R3-6	US TREASURY NOTES			1	691,824	93.250	652,750	700,000	691,994		170			1.625	1.766	MN	1,477	5,688	10/14/2016	05/15/2026
912828-R8-5	US TREASURY NOTES			1	1,960,359	98.953	1,929,584	1,950,000	1,958,651		(1,708)			0.875	0.694	JD	797	8,531	07/06/2016	06/15/2019
912828-S3-5	US TREASURY NOTES	C		1	1,011,133	94.992	949,920	1,000,000	1,010,387		(746)			1.375	1.212	JD	6,913		07/06/2016	06/30/2023
912828-S7-6	US TREASURY NOTES			1	12,908,627	96.664	12,517,988	12,950,000	12,908,522		(105)			1.125	1.202	JJ	60,967		11/21/2016	07/31/2021
912828-SH-4	US TREASURY NOTES	C		1	904,711	100.281	902,529	900,000	902,925		(1,330)			1.375	1.226	FA	4,205	12,375	08/28/2015	02/28/2019
912828-T5-9	US TREASURY NOTES			1	3,257,924	98.930	3,220,172	3,255,000	3,257,766		(158)			1.000	0.971	AO	6,975		11/03/2016	10/15/2019
912828-T6-7	US TREASURY NOTES			1	1,498,535	96.969	1,454,535	1,500,000	1,498,581		46			1.250	1.274	AO	3,211		11/03/2016	10/31/2021
912828-U2-4	US TREASURY NOTES	C		1	2,136,255	96.215	2,140,784	2,225,000	2,136,305		50			2.000	2.472	MN	5,778		12/30/2016	11/15/2026
912828-U3-2	US TREASURY NOTES			1	8,553,701	98.797	8,545,941	8,650,000	8,556,600		2,899			1.000	1.390	MN	11,231		11/29/2016	11/15/2019
0199999	U.S. Government - Issuer Obligations				92,672,971	X X X	90,873,346	91,274,973	91,915,522		(235,521)			X X X	X X X	X X X	350,739	739,709	X X X	X X X
36200Q-YY-4	GNMA I 15 YR #569627			1	253	99.914	244	244	245		1			6.500	0.005	MON	1	18	05/10/2002	02/15/2017
36201F-RA-7	GNMA I 15 YR #581981			1	246	100.091	243	242	244		1			6.000	0.007	MON	1	16	05/10/2002	05/15/2017
36201B-HY-5	GNMA I 15 YR P/T POOL #578147			1	20,410	100.385	20,117	20,040	20,140		111			6.000	0.001	MON	100	1,318	05/23/2002	06/15/2017
36201J-GM-5	GNMA I 15 YR P/T POOL #584404			1	4,431	100.243	4,435	4,424	4,444		27			5.500	0.173	MON	20	261	05/31/2002	05/15/2017
36200R-LW-0	GNMA I 30-YR #570141			1	7,599	116.548	8,856	7,599	7,599					6.500	6.607	MON	41	495	12/27/2001	12/15/2031
36179R-VB-2	GNMA II #MA3310 3.5% 12/20/2045	C		1	1,795,096	104.063	1,769,335	1,700,254	1,793,684		(1,413)			3.500	2.832	MON	4,959	49,591	02/02/2016	12/20/2045
36202E-ZG-7	GNMA II POOL #004343			1	197,795	110.760	212,600	191,946	197,529		(41)			5.500	4.478	MON	880	10,623	02/12/2009	01/20/2039
36202E-NA-3	GNMA II POOL #3985			1	124,577	110.757	136,738	123,458	124,293		(41)			5.500	5.507	MON	566	6,835	12/04/2007	05/20/2037
36179R-VD-8	GNMA II POOL #MA3312	C		1	1,500,254	106.834	1,501,544	1,405,493	1,500,698		444			4.500	3.653	MON	5,271		12/23/2016	12/20/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	F o r e i g n B o n d C H A R	NAIC Desig- nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179S-QX-8	GNMA II POOL #MA4070			1	2,004,522	106.339	2,013,307	1,893,291	2,005,017		495			4.000	3.279	MON	6,311		12/22/2016	11/20/2046
36205R-XM-4	GNMA P/T POOL #398584			1	4,876	106.567	5,326	4,998	4,895		2			7.500	8.461	MON	31	382	02/11/2000	06/15/2029
36207J-2F-9	GNMA P/T POOL #433774			1	55,838	109.597	59,960	54,709	55,552		(43)			7.000	6.491	MON	319	3,853	08/15/2001	05/15/2028
36210B-WF-8	GNMA P/T POOL #487646			1	2,436	111.594	2,768	2,480	2,440					7.500	8.619	MON	16	187	03/10/2000	09/15/2029
36211R-MX-4	GNMA P/T POOL #520674			1	12,037	106.421	12,748	11,979	12,019		(3)			8.000	8.106	MON	80	960	03/28/2000	04/15/2030
36225A-D2-3	GNMA P/T POOL #780121			1	9,910	108.708	10,018	9,216	9,423		(45)			10.000	8.847	MON	77	941	04/26/1995	04/15/2025
62888W-AC-0	NGN 2010-R3 3A		4	1	771,454	100.012	762,728	762,636	770,144		(1,310)			2.400	1.838	MON	1,271	12,425	04/06/2016	12/08/2020
62889C-AA-7	NGN 2011-R2 1A		4	1	864,202	100.001	862,056	862,047	863,493		(710)			1.052	0.946	MON	605	6,482	02/18/2016	02/06/2020
E101	0299999 U.S. Government - Residential Mortgage-Backed Securities				7,375,936	X X X	7,383,023	7,055,056	7,371,859		(2,525)			X X X	X X X	X X X	20,549	94,387	X X X	X X X
	38378N-3G-6 GNMA REMIC 2014-67 AE			1	713,127	101.122	708,943	701,077	713,140		14			2.150	0.972	MON	1,256		12/15/2016	05/16/2039
	38379K-KZ-0 GNMA REMIC 2015-78 A			1	708,554	101.455	702,508	692,433	706,283		(2,271)			2.918	1.971	MON	1,684	13,478	04/06/2016	06/16/2040
	38376G-A7-5 GNR 2011-10 AC			1	965,986	102.217	950,968	930,342	965,928		(58)			3.589	2.054	MON	2,782	11,332	08/02/2016	11/16/2044
	38378X-FJ-5 GNR 2014-112 AD			1	795,683	99.397	786,095	790,864	795,171		(513)			1.800	1.504	MON	1,186	3,568	09/23/2016	02/16/2040
	38379K-FK-9 GNR 2015-37 A			1	772,548	100.510	766,192	762,304	772,045		(503)			2.600	1.866	MON	1,652	14,971	03/24/2016	12/16/2050
	38379K-LJ-5 GNR 2015-75 AB			1	845,180	100.855	833,395	826,329	844,352		(828)			3.000	2.132	MON	2,066	19,454	03/22/2016	11/16/2044
	0399999 U.S. Government - Commercial Mortgage-Backed Securities				4,801,078	X X X	4,748,101	4,703,349	4,796,919		(4,159)			X X X	X X X	X X X	10,626	62,803	X X X	X X X
	0599999 Subtotals - U.S. Governments				104,849,985	X X X	103,004,470	103,033,378	104,084,300		(242,205)			X X X	X X X	X X X	381,914	896,899	X X X	X X X
	455780-BZ-8 REP OF INDONESIA	C	C	2FE	848,020	100.225	851,913	850,000	848,049		29			3.700	3.786	JJ	2,009		12/01/2016	01/08/2022
	80413T-AA-7 SAUDI INTERNATIONAL BOND	C	C	1FE	742,553	97.094	728,205	750,000	742,830		278			2.375	2.604	AO	3,216		10/19/2016	10/26/2021
	00254E-ML-3 SWEDISH EXPT CR		C	1FE	1,994,900	98.377	1,967,540	2,000,000	1,995,458		558			1.125	1.211	FA	7,563		08/24/2016	08/28/2019
	0699999 All Other Governments - Issuer Obligations				3,585,473	X X X	3,547,658	3,600,000	3,586,337		865			X X X	X X X	X X X	12,788		X X X	X X X
	1099999 Subtotals - All Other Governments				3,585,473	X X X	3,547,658	3,600,000	3,586,337		865			X X X	X X X	X X X	12,788		X X X	X X X
	351280-MQ-2 FOWLERVILLE MI GO 16B			1FE	600,000	100.211	601,266	600,000	600,000					1.552	1.558	MN	1,552	5,458	03/08/2016	05/01/2018
	582018-FY-8 MCLEAN CNTY IL DIST#87 BLOOMINGTO			1FE	904,608	100.467	904,203	900,000	903,188		(1,420)			1.750	1.568	JD	1,313	12,119	02/16/2016	12/01/2018
	754254-DR-8 RAVENNA MI GO TXBL 16B			1FE	350,000	99.921	349,724	350,000	350,000					1.550	1.556	MN	904	3,180	03/09/2016	05/01/2018
	1899999 U.S. Political Subdivisions - Issuer Obligations				1,854,608	X X X	1,855,193	1,850,000	1,853,188		(1,420)			X X X	X X X	X X X	3,769	20,757	X X X	X X X
	2499999 Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Dire				1,854,608	X X X	1,855,193	1,850,000	1,853,188		(1,420)			X X X	X X X	X X X	3,769	20,757	X X X	X X X

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For eign Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
011839-BA-4	AK ST HSG FIN TXBL 13B		2	1FE	1,001,005	100.103	1,001,030	1,000,000	1,000,939		(67)			1.417	1.443	MON	1,141	9,769	03/14/2016	06/01/2043
04780E-AB-3	ATLANTA GA DWNTWN DE			1FE	773,206	109.976	769,832	700,000	772,387		(819)			6.875	4.141	FA	20,052		12/13/2016	02/01/2021
149717-JP-6	CAYCE SC WTRWKS TXBL 16A			1FE	765,000	99.783	763,340	765,000	765,000					2.000	2.010	JJ	7,650	3,910	03/09/2016	07/01/2019
3130A8-Y7-2	FHLB (FED HM LN BK)			1	1,596,928	98.585	1,577,360	1,600,000	1,597,343		415			0.875	0.942	FA	5,717		08/03/2016	08/05/2019
313378-A4-3	FHLB (FED HM LN BK)			1	1,513,290	100.358	1,505,370	1,500,000	1,510,156		(3,134)			1.375	0.803	MS	6,417	10,313	08/18/2016	03/09/2018
34074G-DG-6	FL ST HURRICANE TXBL		1	1FE	1,950,000	100.930	1,968,135	1,950,000	1,950,000					2.107	2.118	JJ	20,543	41,087	04/10/2013	07/01/2018
373541-X3-0	GEORGIA ST MUNI ELEC AUTH		1	1FE	474,453	103.151	464,180	450,000	467,274		(7,179)			3.570	1.618	JJ	8,033	8,033	02/25/2016	01/01/2019
491189-FC-5	KY ASSET/LIAB TXBL		1	1FE	914,382	100.782	905,683	898,655	906,320		(8,062)			3.165	1.946	AO	7,111	14,221	04/01/2016	04/01/2018
54465A-FM-9	LOS ANGELES CA 15B			1FE	627,142	100.650	624,030	620,000	624,742		(2,400)			2.063	1.578	FA	5,329	6,395	03/07/2016	08/01/2018
560420-AB-7	ME ST FIN TXBL 09A			1FE	517,602	105.690	512,597	485,000	511,010		(6,592)			5.800	3.696	AO	7,033	32,915	03/16/2016	10/01/2019
645913-AW-4	NJ ST ECON DEV TXBL 97B	@		1FE	820,458	97.495	829,682	851,000	832,282		11,824				2.001	N/A			04/11/2016	02/15/2018
655162-FH-3	NOBLESVILLE IN TXBL			1FE	688,550	107.275	670,469	625,000	685,516		(3,034)			5.370	3.297	JJ	15,476		09/22/2016	01/15/2022
665250-BS-4	NTHRN IL MUNI TXBL		1	1FE	900,917	106.247	876,538	825,000	880,665		(20,251)			6.038	2.572	JJ	24,907	24,907	03/30/2016	01/01/2019
86459L-AU-2	PITTSBURG CA 16B			2FE	755,250	100.001	750,008	750,000	753,453		(1,797)			2.573	2.303	MS	6,433	10,774	02/09/2016	09/01/2018
76218N-AS-6	RI ST COMMERCE CORP AIRPORT REV		2	2FE	350,000	98.574	345,009	350,000	350,000					2.450	2.465	JJ	4,288		06/17/2016	07/01/2019
2599999	U.S. Special Revenue - Issuer Obligations				13,648,183	X X X	13,563,263	13,369,655	13,607,087		(41,096)			X X X	X X X	X X X	140,130	162,324	X X X	X X X
312967-4A-7	FEDERAL HOME LOAN GOLD			1	18,118	102.599	18,539	18,070	18,055		(7)			4.500	4.497	MON	68	826	11/04/2004	06/01/2019
312967-J7-8	FEDERAL HOME LOAN GOLD			1	42,975	102.633	44,024	42,894	42,851		(14)			4.500	4.516	MON	161	1,967	10/29/2004	05/01/2019
31335H-3N-1	FGTW PL C90805			1	61,956	111.514	67,169	60,234	61,063		(114)			5.500	5.049	MON	276	3,343	10/25/2004	03/01/2024
31294M-AC-5	FHLMC #E02703			1	164,761	105.207	170,358	161,927	164,123		(145)			4.000	3.471	MON	540	6,531	12/16/2010	07/01/2025
3128ME-SM-4	FHLMC #G15724			1	643,938	105.109	634,783	603,928	643,717		(221)			4.000	2.605	MON	2,013	18,384	02/22/2016	01/01/2029
312966-W5-9	FHLMC GOLD #B14268			1	26,878	102.599	27,611	26,911	26,867		(1)			4.500	4.586	MON	101	1,246	11/17/2004	10/01/2019
3128MJ-V2-3	FHLMC GOLD #G08632	C		1	1,572,808	102.473	1,537,701	1,500,592	1,570,963		(1,222)			3.500	2.928	MON	4,377	52,521	03/19/2015	03/01/2045
31335A-QK-7	FHLMC GOLD #G60458 3.5% 01/01/44	C		1	1,347,153	102.984	1,318,736	1,280,526	1,346,573		(580)			3.500	2.848	MON	3,735	29,879	04/19/2016	01/01/2044
3132GU-KK-9	FHLMC GOLD #Q08998			1	388,876	102.996	386,924	375,669	388,390		(261)			3.500	3.064	MON	1,096	13,249	10/23/2014	06/01/2042
3132M9-T5-3	FHLMC GOLD #Q28972	C		1	3,309,960	105.080	3,262,955	3,105,210	3,304,129		(3,461)			4.000	3.204	MON	10,351	124,208	12/23/2014	10/01/2044
3128GW-2X-5	FHLMC GOLD 15 YR #E92590			1	3,117	102.450	3,132	3,058	3,056		(8)			5.000	4.484	MON	13	155	11/14/2002	11/01/2017
3128GW-2U-1	FHLMC GOLD 15YR #E92587			1	540	102.450	542	529	529		(2)			5.000	4.387	MON	2	28	11/14/2002	11/01/2017
31292H-BB-9	FHLMC GOLD P/T POOL #C00934			1	2,910	121.986	3,549	2,909	2,906					8.000	8.243	MON	19	234	04/27/2000	03/01/2030
31403D-XF-1	FNARM 5/1 POOL 745978			1	210,102	106.358	222,383	209,089	209,952		(17)			3.185	3.057	MON	555	5,844	01/25/2007	10/01/2036
3138ET-J2-3	FNMA #AL8380			1	739,679	107.552	727,766	676,664	737,992		(1,687)			5.500	2.425	MON	3,101	21,926	05/25/2016	09/01/2025
3138WC-WA-7	FNMA #AS3340			1	774,884	102.081	770,191	754,490	774,404		(480)			2.500	1.685	MON	1,572	14,319	02/17/2016	09/01/2024
3138EM-3Z-2	FNMA AL5315			1	1,367,276	105.684	1,373,118	1,299,267	1,368,307		(1,410)			4.000	3.291	MON	4,331	52,332	07/31/2014	06/01/2042
31379R-EM-6	FNMA P/T POOL #426840			1	8,878	101.013	8,200	8,118	8,218		(30)			9.500	8.519	MON	64	772	05/29/1998	01/01/2025

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For e i g n Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31371L-BA-6	FNMA POOL #254833			1	667,273	102.775	665,613	647,641	661,973		(5,300)			4.500	1.641	MON	2,429	17,828	05/10/2016	08/01/2018
31407X-XZ-9	FNMA POOL #844096			1	107,548	113.199	120,987	106,880	107,460		(11)			6.000	5.830	MON	534	6,420	11/16/2005	11/01/2035
31417A-JP-5	FNMA POOL #AB3869			1	783,141	103.124	777,830	754,266	782,019		(606)			3.500	3.006	MON	2,200	26,491	10/24/2014	11/01/2041
31417G-F2-7	FNMA POOL #AB9184			1	3,236,973	99.972	3,157,138	3,158,023	3,235,519		(1,454)			3.000	2.687	MON	7,895	79,381	02/02/2016	04/01/2043
3138E0-KJ-7	FNMA POOL #AJ7496			1	863,373	102.749	859,184	836,197	855,939		(1,622)			3.000	2.396	MON	2,090	25,086	12/09/2011	12/01/2026
3138ET-NT-9	FNMA POOL #AL8501			1	1,409,613	102.744	1,377,277	1,340,494	1,407,998		(1,615)			3.000	2.030	MON	3,351	16,756	07/06/2016	12/01/2030
3138WB-UK-9	FNMA POOL #AS2385			1	1,134,427	105.676	1,134,639	1,073,696	1,131,858		(1,047)			4.000	3.304	MON	3,579	42,948	05/08/2014	05/01/2044
3138WD-BZ-3	FNMA POOL #AS3655			1	1,688,902	107.574	1,674,247	1,556,368	1,685,958		(2,228)			4.500	3.433	MON	5,836	71,274	08/06/2015	10/01/2044
3138WE-KK-4	FNMA POOL #AS4797			1	1,676,493	102.694	1,660,930	1,617,359	1,675,157		(1,012)			3.500	3.053	MON	4,717	56,608	08/06/2015	04/01/2045
3138WG-DN-1	FNMA POOL #AS6408			1	1,435,388	102.573	1,391,854	1,356,940	1,434,835		(553)			3.500	2.798	MON	3,958	19,789	07/06/2016	01/01/2046
3138WG-G6-5	FNMA POOL #AS6520			1	1,589,282	102.575	1,548,544	1,509,670	1,589,479		197			3.500	2.853	MON	4,403	8,806	10/25/2016	01/01/2046
3138WH-GY-2	FNMA POOL #AS7414			1	1,999,049	107.782	2,007,941	1,862,965	1,999,613		564			4.500	3.583	MON	6,986		12/21/2016	06/01/2046
3138Y4-6V-6	FNMA POOL #AX3583			1	2,251,520	103.140	2,225,546	2,157,791	2,248,267		(1,899)			3.500	2.951	MON	6,294	75,523	12/23/2014	07/01/2042
3140EV-CA-3	FNMA POOL #BC0964			1	4,753,504	102.589	4,751,474	4,631,563	4,753,765		261			3.500	3.185	MON	13,509		12/13/2016	06/01/2046
31418A-X5-2	FNMA POOL #MA1599			1	2,032,235	99.971	1,952,039	1,952,606	2,031,904		(331)			3.000	2.484	MON	4,882	19,526	08/15/2016	09/01/2043
31418C-CW-2	FNMA POOL #MA2784			1	1,999,762	105.236	2,012,342	1,912,218	2,000,140		378			4.000	3.434	MON	6,374		12/21/2016	10/01/2046
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities				38,313,292	X X X	37,895,266	36,604,762	38,273,979		(25,938)			X X X	X X X	X X X	111,412	814,200	X X X	X X X
3199999	Subtotals - U.S. Special Revenue				51,961,475	X X X	51,458,529	49,974,417	51,881,066		(67,034)			X X X	X X X	X X X	251,542	976,524	X X X	X X X
00507U-AR-2	ACTAVIS FDG SCS		C	2FE	513,550	101.501	507,505	500,000	513,243		(307)			3.450	2.919	MS	5,079		11/14/2016	03/15/2022
00510R-AC-7	ACUITY BRANDS LIGHTING			2FE	608,168	109.986	604,923	550,000	606,528		(1,640)			6.000	2.393	JD	1,467	16,500	11/29/2016	12/15/2019
00817Y-AT-5	AETNA INC		C	2FE	1,647,677	99.771	1,646,222	1,650,000	1,647,874		197			1.900	1.964	JD	2,090	15,501	11/28/2016	06/07/2019
009363-AN-2	AIRGAS INC			1FE	603,732	100.186	601,116	600,000	603,003		(729)			1.650	1.203	FA	3,740		09/22/2016	02/15/2018
01609W-AE-2	ALIBABA GROUP HOLDING		C	1FE	622,956	99.802	623,763	625,000	623,939		983			1.625	1.822	MN	931	10,156	02/23/2016	11/28/2017
021441-AE-0	ALTERA CORP			1FE	614,820	101.727	610,362	600,000	610,240		(4,580)			2.500	1.578	MN	1,917	15,000	02/23/2016	11/15/2018
0258M0-DM-8	AMERN EXPRESS CR MTN		C	1FE	1,795,608	99.984	1,799,712	1,800,000	1,799,365		1,470			1.125	1.211	JD	1,463	20,250	06/02/2014	06/05/2017
02665W-BE-0	AMERN HONDA FIN MTN		C	1FE	294,870	98.223	294,669	300,000	294,999		129			1.200	1.886	JJ	1,690		12/07/2016	07/12/2019
032095-AD-3	AMPHENOL CORP			2FE	740,089	100.101	740,747	740,000	740,047		(42)			1.550	1.547	MS	3,377	5,735	05/11/2016	09/15/2017
032511-BM-8	ANADARKO PETROLEUM CORP		C	2FE	542,765	107.224	536,120	500,000	541,402		(1,363)			4.850	2.771	MS	7,140		11/08/2016	03/15/2021
035242-AG-1	ANHEUSER-BUSCH INBEV		C	1FE	1,161,733	100.144	1,151,656	1,150,000	1,160,471		(1,262)			1.900	1.460	FA	9,104		10/17/2016	02/01/2019
035242-AJ-5	ANHEUSER-BUSCH INBEV		C	1FE	515,835	100.575	502,875	500,000	515,104		(731)			2.650	1.887	FA	5,521		10/17/2016	02/01/2021
037833-AR-1	APPLE INC			1FE	1,560,885	102.075	1,531,125	1,500,000	1,559,047		(1,838)			2.850	1.911	MN	6,531		11/10/2016	05/06/2021
00206R-CA-8	AT&T INC		C	2FE	1,517,385	100.874	1,513,110	1,500,000	1,508,491		(4,323)			2.375	2.081	MN	3,365	35,625	12/02/2014	11/27/2018
06050T-KN-1	BANK OF AMERICA CORP			1FE	621,972	100.775	604,650	600,000	604,162		(17,811)			5.300	1.922	MS	9,363	31,800	02/10/2016	03/15/2017
06051G-EH-8	BANK OF AMERICA CORP MTN			2FE	1,121,140	108.904	1,089,040	1,000,000	1,068,213		(14,290)			5.000	3.337	MN	6,667	50,000	02/14/2013	05/13/2021

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
064255-BA-9	BANK TOKYO MITSUBISHI	C	C	1FE	888,932	99.839	888,567	890,000	889,753		356			1.450	1.496	MS	4,051	12,905	09/02/2014	09/08/2017
05531F-AL-7	BB&T CORPORATION	C		1FE	648,817	100.113	650,735	650,000	649,848		241			1.600	1.645	FA	3,929	10,400	08/07/2012	08/15/2017
075887-BD-0	BECTON DICKINSON AND CO			2FE	484,299	100.227	484,096	483,000	483,685		(614)			1.800	1.657	JD	386	9,951	02/18/2016	12/15/2017
06051G-GC-7	BK OF AMER CORP MTN			2FE	1,000,000	100.064	1,000,640	1,000,000	1,000,000					4.183	4.227	MN	4,183		11/21/2016	11/25/2027
06050T-ME-9	BK OF AMER NA MTN			1FE	600,000	100.536	603,216	600,000	600,000					2.050	2.061	JD	820	12,300	12/03/2015	12/07/2018
09247X-AC-5	BLACKROCK INC			1FE	660,738	103.516	636,623	615,000	636,323		(24,415)			6.250	1.304	MS	11,318	38,438	03/07/2016	09/15/2017
05565Q-DB-1	BP CAPITAL MARKETS PLC		C	1FE	700,000	96.940	678,580	700,000	700,000					3.119	3.143	MN	3,457	10,917	04/28/2016	05/04/2026
05578D-AW-2	BPCE SA	C	C	1FE	896,958	98.916	890,244	900,000	897,008		50			2.750	2.843	JD	1,994		11/29/2016	12/02/2021
118230-AQ-4	BUCKEYE PARTNERS LP	C		2FE	249,110	97.321	243,303	250,000	249,123		13			3.950	4.033	JD	1,481		10/27/2016	12/01/2026
12189P-AG-7	BURLINGTON NO SF 2000-1 TR			1FE	999,855	110.199	960,410	871,523	990,832		(19,024)			8.251	4.856	JD	33,158	35,955	03/23/2016	01/15/2021
136375-BT-8	CANADIAN NAT RAILWAY		C	1FE	610,654	107.543	591,487	550,000	593,628		(17,026)			5.550	1.809	MS	10,175	30,525	02/18/2016	03/01/2019
14042E-5V-8	CAPITAL ONE NA			2FE	498,215	100.574	502,870	500,000	498,804		589			2.350	2.516	FA	4,374	5,875	03/03/2016	08/17/2018
142339-AE-0	CARLISLE COS INC			2FE	520,196	106.849	507,533	475,000	516,022		(4,175)			5.125	2.823	JD	1,082	12,172	07/27/2016	12/15/2020
14912L-6U-0	CATERPILLAR FINL SVC	C		1FE	386,200	96.051	384,204	400,000	386,402		202			1.700	2.501	FA	2,682		12/05/2016	08/09/2021
12505J-AD-5	CBL & ASSOC LP			2FE	492,825	100.661	503,305	500,000	492,861		36			5.950	6.238	JD	1,488		12/06/2016	12/15/2026
166764-BG-4	CHEVRON CORP	C		1FE	594,732	99.143	594,858	600,000	594,813		81			2.100	2.322	MN	1,575		12/05/2016	05/16/2021
172967-EH-0	CITIGROUP INC	C		2FE	1,168,180	102.744	1,027,440	1,000,000	1,024,197		(38,215)			6.000	2.080	FA	22,667	60,000	02/14/2013	08/15/2017
172967-EV-9	CITIGROUP INC			2FE	622,498	114.084	598,941	525,000	596,822		(25,676)			8.500	2.584	MN	4,834	44,625	02/10/2016	05/22/2019
172967-LC-3	CITIGROUP INC	C		2FE	998,290	99.730	997,300	1,000,000	998,316		26			2.900	2.958	JD	1,853		12/01/2016	12/08/2021
17401Q-AB-7	CITIZENS BANK NA/RI	C		2FE	499,530	100.336	501,680	500,000	499,718		92			2.450	2.485	JD	919	12,250	12/01/2014	12/04/2019
20271R-AD-2	COMMONWEALTH BK AUST	C	C	1FE	1,298,661	101.154	1,315,002	1,300,000	1,299,521		269			2.500	2.538	MS	9,118	32,500	09/16/2013	09/20/2018
20826F-AJ-5	CONOCOPHILLIPS CO			1FE	993,030	99.237	992,370	1,000,000	995,107		1,378			2.200	2.366	MN	2,811	22,000	06/25/2015	05/15/2020
22546Q-AV-9	CR SUISSE NEW YORK			1FE	992,820	99.780	997,800	1,000,000	995,870		3,050			1.700	2.028	AO	3,022	17,000	08/11/2015	04/27/2018
17401Q-AA-9	CTZNS BK NA/RI MTN			2FE	741,555	99.895	749,213	750,000	745,467		3,912			1.600	2.277	JD	900	12,000	03/08/2016	12/04/2017
126650-CT-5	CVS HEALTH CORP			2FE	598,326	98.054	588,324	600,000	598,524		198			2.125	2.196	JD	1,063	6,588	05/16/2016	06/01/2021
25152R-5D-1	DEUTSCHE BK AG	C	C	2FE	984,850	99.575	995,750	1,000,000	986,086		1,236			2.850	3.499	MN	4,038	14,092	10/12/2016	05/10/2019
25272K-AD-5	DIAMOND 1 FIN/DIAMOND 2	C		2FE	772,800	103.475	776,063	750,000	772,748		(52)			4.420	3.710	JD	1,473		12/27/2016	06/15/2021
26138E-AV-1	DR PEPPER SNAPPLE	C		2FE	999,600	99.418	994,180	1,000,000	999,605		5			2.530	2.555	MN	1,195		12/05/2016	11/15/2021
278265-AC-7	EATON VANCE CORP			1FE	769,254	103.763	752,282	725,000	750,077		(19,177)			6.500	1.864	AO	11,650	23,563	05/31/2016	10/02/2017
26875P-AL-5	EOG RES INC			2FE	1,003,550	100.151	1,001,510	1,000,000	1,002,464		(721)			2.450	2.385	AO	6,125	24,500	06/25/2015	04/01/2020
294429-AF-2	EQUIFAX INC			2FE	634,644	102.262	613,572	600,000	613,089		(11,555)			6.300	1.905	JJ	18,900	18,900	03/01/2016	07/01/2017
759470-AV-9	EXIM RELIANCE INDUSTRIES LTD		C	1Z*	600,000	97.718	586,308	600,000	600,000					1.870	1.879	JJ	1,808		10/25/2016	01/15/2026
30231G-AD-4	EXXON MOBIL CORP	C		1FE	401,660	100.164	400,656	400,000	401,608		(52)			1.819	1.639	MS	2,142		12/05/2016	03/15/2019
31331F-AX-9	FEDEX CORP 1998-1-A			2FE	689,830	110.500	677,567	613,182	686,110		(3,721)			6.720	4.647	JJ	19,000		08/10/2016	07/15/2023
337738-AJ-7	FISERV INC	C		2FE	107,244	106.804	106,804	100,000	107,114		(130)			4.625	2.638	AO	1,156		12/05/2016	10/01/2020
345397-VT-7	FORD MOTOR CREDIT CO LLC			2FE	629,856	103.923	623,538	600,000	618,601		(11,255)			5.000	2.703	MN	3,833	30,000	02/23/2016	05/15/2018
37045X-AZ-9	GEN MTRS FINL CO			2FE	987,800	99.199	991,990	1,000,000	987,885		85			4.300	4.522	JJ	20,067		12/05/2016	07/13/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37045X-BM-7	GEN MTRS FINL CO			2FE	752,460	99.166	743,745	750,000	752,390		(70)			3.200	3.148	JJ	11,733		11/10/2016	07/06/2021
36962G-3U-6	GENERAL ELEC CAP CORP	C		1FE	1,182,880	105.540	1,055,400	1,000,000	1,048,531		(35,580)			5.625	1.932	MN	9,375	56,250	02/14/2013	05/01/2018
380956-AC-6	GOLDCORP INC		C	2FE	969,150	99.953	999,530	1,000,000	982,831		13,681			2.125	3.624	MS	6,257	21,250	03/13/2013	03/15/2018
38141G-VP-6	GOLDMAN SACHS GROUP			1FE	399,184	100.432	401,728	400,000	399,387		155			2.750	2.813	MS	3,239	11,000	09/08/2015	09/15/2020
38141G-VX-9	GOLDMAN SACHS GROUP INC V/R	C		1FE	2,000,000	101.940	2,038,800	2,000,000	2,000,000					2.640	2.705	JAJO	9,526		10/25/2016	10/28/2027
40414L-AH-2	HCP INC			2FE	498,645	100.134	500,670	500,000	499,389		188			2.625	2.684	FA	5,469	13,125	11/14/2012	02/01/2020
40414L-AN-9	HCP INC			2FE	512,220	99.406	497,030	500,000	511,863		(357)			4.000	3.703	JD	1,667	10,000	09/14/2016	06/01/2025
42328H-AA-0	HELIOS LEASING I LLC			1FE	863,182	98.945	855,761	864,886	863,163		(19)			2.018	2.055	FMAN	1,551	4,363	11/22/2016	05/29/2024
40428H-PH-9	HSBC USA INC			1FE	992,870	99.825	998,250	1,000,000	998,085		1,804			1.625	1.820	JJ	7,448	16,250	01/22/2014	01/16/2018
443510-AE-2	HUBBELL INC	C		1FE	1,794,630	105.820	1,587,300	1,500,000	1,581,906		(56,412)			5.950	2.032	JD	7,438	89,250	02/14/2013	06/01/2018
459200-GM-7	IBM CORP			1FE	689,638	110.404	690,025	625,000	689,245		(392)			7.625	1.772	AO	10,061		12/27/2016	10/15/2018
459200-HA-2	IBM CORP			1FE	409,128	102.032	408,128	400,000	409,002		(126)			2.900	2.419	MN	1,933		12/05/2016	11/01/2021
46625H-GY-0	JP MORGAN CHASE & CO			1FE	1,309,693	104.313	1,147,443	1,100,000	1,145,945		(43,364)			6.000	1.930	JJ	30,433	66,000	02/14/2013	01/15/2018
48121C-YK-6	JP MORGAN CHASE BK NA			1FE	611,794	103.198	593,389	575,000	591,941		(19,853)			6.000	2.035	AO	8,625	34,500	02/09/2016	10/01/2017
49327M-2N-3	KEY BK NA			1FE	499,755	100.575	502,875	500,000	499,821		66			2.350	2.381	MS	3,688	5,875	03/03/2016	03/08/2019
494550-BT-2	KINDER MORGAN ENER			2FE	1,030,750	101.524	1,015,240	1,000,000	1,029,669		(1,081)			3.500	2.761	MS	11,667		11/03/2016	03/01/2021
53944V-AM-1	LLOYDS BANK PLC			1FE	626,381	99.904	624,400	625,000	625,985		(396)			2.050	1.981	JJ	5,659	6,406	02/24/2016	01/22/2019
565849-AN-6	MARATHON OIL CORP			2FE	993,290	100.133	1,001,330	1,000,000	995,254		1,304			2.700	2.867	JD	2,250	40,500	06/25/2015	06/01/2020
585055-BA-3	MEDTRONIC INC			1FE	1,118,320	99.829	1,118,085	1,120,000	1,119,572		337			1.375	1.411	AO	3,850	15,400	03/19/2013	04/01/2018
59156R-AR-9	METLIFE INC			1FE	373,722	107.810	323,430	300,000	322,614		(13,565)			6.817	2.080	FA	7,726	20,451	02/14/2013	08/15/2018
59156R-BK-3	METLIFE INC			1FE	401,221	100.258	401,032	400,000	400,372		(382)			1.903	1.817	MJSD	338	7,612	09/30/2014	12/15/2017
59511V-AA-7	MICRON SEMICONDUCTOR			1FE	1,250,738	99.556	1,244,450	1,250,000	1,250,660		(77)			1.258	1.235	JJ	7,251	7,863	04/20/2016	01/15/2019
594918-BR-4	MICROSOFT CORP			1FE	873,373	94.470	826,613	875,000	873,433		60			2.400	2.436	FA	8,342		08/01/2016	08/08/2026
60687Y-AE-9	MIZUHO FINL GROUP			1FE	500,000	96.920	484,600	500,000	500,000					2.273	2.286	MS	3,410		09/07/2016	09/13/2021
60871R-AG-5	MOLSON COORS BREWING CO			2FE	499,225	94.531	472,655	500,000	499,259		34			3.000	3.041	JJ	7,250		06/28/2016	07/15/2026
60920L-AA-2	MONDELEZ INTL HOLDING			2FE	1,496,760	98.029	1,470,435	1,500,000	1,496,969		209			1.625	1.706	AO	4,266		10/19/2016	10/28/2019
61746B-DR-4	MORGAN STANLEY			1FE	1,505,535	100.285	1,504,275	1,500,000	1,503,626		(1,359)			2.375	2.290	JJ	15,635	35,625	08/03/2015	07/23/2019
61746B-EC-6	MORGAN STANLEY			1FE	1,000,000	101.111	1,011,110	1,000,000	1,000,000					2.282	2.334	JAJO	4,373		10/19/2016	10/24/2023
617446-V7-1	MORGAN STANLEY-F			1FE	630,072	103.036	609,973	592,000	608,337		(21,734)			6.250	2.040	FA	12,642	37,000	02/09/2016	08/28/2017
90521A-PJ-1	MUFG UNION BK NA			1FE	732,787	101.093	732,924	725,000	730,361		(2,425)			2.625	2.201	MS	5,022	19,031	03/10/2016	09/26/2018
62854A-AC-8	MYLAN MV			2FE	709,176	98.139	696,787	710,000	709,265		89			3.150	3.200	JD	994	11,555	05/31/2016	06/15/2021
62854A-AD-6	MYLAN NV			2FE	484,265	93.585	467,925	500,000	484,439		174			3.950	4.402	JD	878	10,204	11/14/2016	06/15/2026
63254A-AR-9	NATL AUSTRALIA BK/NY			1FE	997,150	96.789	967,890	1,000,000	997,416		266			1.875	1.944	JJ	8,802		07/05/2016	07/12/2021
63307A-2C-8	NATL BK OF CDA			1FE	499,665	100.421	502,105	500,000	499,781		109			2.100	2.134	JD	496	10,500	12/07/2015	12/14/2018
63534P-AH-0	NATL CITY BK			1FE	645,392	100.041	650,267	650,000	648,509		3,117			1.318	1.884	MJSD	595	6,746	02/17/2016	06/07/2017
637432-LR-4	NATL RURAL UTILS			1FE	608,430	115.323	576,615	500,000	574,144		(34,286)			10.375	2.102	MN	8,646	51,875	02/17/2016	11/01/2018
63946C-AD-0	NBCUNVL ENTERPRISE			1FE	991,660	100.361	1,003,610	1,000,000	994,900		2,148			1.974	2.216	AO	4,167	19,740	06/25/2015	04/15/2019

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64952W-BR-3	NEW YORK LIFE GLOBAL	C			1FE	1,397,018	99.993	1,399,902	1,400,000	1,399,838		965			1.125	1.198	MS	5,250	15,750	01/16/2014	03/01/2017
651229-AT-3	NEWELL RUBBERMAID INC				2FE	763,815	101.097	758,228	750,000	763,012		(803)			2.600	1.816	MS	4,983		11/10/2016	03/29/2019
651229-AV-8	NEWELL RUBBERMAID INC				2FE	409,873	103.731	425,297	410,000	409,885		13			3.850	3.892	AO	3,946	7,936	03/18/2016	04/01/2023
66765R-CB-0	NORTHWEST NATURAL GAS CO				1FE	525,000	99.971	524,848	525,000	525,000					1.545	1.551	JD	586		11/29/2016	12/05/2018
68389X-BM-6	ORACLE CORP	C			1FE	498,120	94.921	474,605	500,000	498,203		83			2.650	2.711	JJ	6,404		06/29/2016	07/15/2026
685218-AC-3	ORANGE SA	C	C		2FE	1,497,810	98.410	1,476,150	1,500,000	1,497,939		129			1.625	1.682	MN	3,927		10/25/2016	11/03/2019
694308-GL-5	PACIFIC GAS & ELECTRIC				2FE	651,681	103.710	648,188	625,000	649,337		(2,344)			5.625	1.330	MN	3,027		11/29/2016	11/30/2017
709604-AA-0	PENTA AIRCRAFT				1FE	991,722	97.275	963,638	990,633	991,717		(5)			1.691	1.687	JAJO	2,885	8,376	06/17/2016	04/29/2025
713448-BH-0	PEPSICO INC	C			1FE	1,179,360	105.018	1,050,180	1,000,000	1,049,342		(34,213)			5.000	1.474	JD	4,167	50,000	02/14/2013	06/01/2018
693476-BJ-1	PNC FUNDING CORP	C			1FE	586,195	108.196	540,980	500,000	540,100		(12,295)			5.125	2.441	FA	10,179	25,625	02/14/2013	02/08/2020
74432Q-BP-9	PRUDENTIAL FIN MTN	C			2FE	215,686	107.153	214,306	200,000	215,382		(304)			4.500	2.423	MN	1,150		12/02/2016	11/15/2020
776696-AC-0	ROPER TECHNOLOGIES INC				2FE	591,738	109.994	577,469	525,000	578,038		(13,700)			6.250	2.336	MS	10,938	16,406	04/13/2016	09/01/2019
797440-BU-7	SAN DIEGO G & E	C			1FE	697,725	95.843	670,901	700,000	697,851		126			2.500	2.553	MN	2,236	8,556	05/16/2016	05/15/2026
84603M-XU-5	SANTANDER BK NA				1FE	598,089	107.629	591,960	550,000	594,353		(3,736)			8.750	2.911	MN	4,144	12,031	12/02/2016	05/30/2018
80283L-AB-9	SANTANDER UK PLC		C		1FE	499,820	100.027	500,135	500,000	499,966		146			1.375	1.414	MS	2,063	6,875	02/17/2016	03/13/2017
82481L-AA-7	SHIRE ACQ INV IRELAND		C		2FE	349,717	98.732	345,562	350,000	349,743		26			1.900	1.938	MS	1,810		09/19/2016	09/03/2019
85208N-AA-8	SPRINT SPECTRUM	C			2FE	524,991	100.187	525,982	525,000	524,992					3.360	3.403	MJSD	539	2,597	10/20/2016	03/20/2023
857477-AF-0	ST STR CORP				2FE	657,480	103.312	645,700	625,000	644,342		(13,138)			4.956	2.353	MS	9,120	29,736	06/28/2016	03/15/2018
873782-AA-4	TAGUA LEASING LLC				1FE	946,673	98.517	926,206	940,148	946,495		(177)			1.900	1.816	JAJO	3,920	8,931	04/11/2016	07/12/2024
87233Q-AA-6	TC PIPELINES LP				2FE	1,076,800	104.692	1,046,920	1,000,000	1,042,769		(8,699)			4.650	3.635	JD	2,067	46,500	11/13/2012	06/15/2021
87236Y-AA-6	TD AMERITRADE HOLDING CO				1FE	441,960	109.858	439,432	400,000	440,723		(1,237)			5.600	2.000	JD	1,867		11/28/2016	12/01/2019
88167A-AC-5	TEVA PHARMACEUTICALS	C	C		2FE	698,845	95.669	669,683	700,000	698,944		99			2.200	2.247	JJ	6,844		07/18/2016	07/21/2021
88167A-AD-3	TEVA PHARMACEUTICALS		C		2FE	481,415	94.659	473,295	500,000	481,740		325			2.800	3.456	JJ	6,222		11/14/2016	07/21/2023
872540-AQ-2	TJX COS INC				1FE	744,405	92.099	690,743	750,000	744,562		157			2.250	2.348	MS	5,109		09/07/2016	09/15/2026
891027-AP-9	TORCHMARK CORP				2FE	557,082	115.566	532,759	461,000	533,039		(24,042)			9.250	2.654	JD	1,895	42,643	02/23/2016	06/15/2019
89114Q-B6-4	TORONTO-DOMINION BK		C		1FE	626,131	100.157	625,981	625,000	625,725		(407)			1.750	1.681	JJ	4,800	5,469	02/09/2016	07/23/2018
89153V-AM-1	TOTAL CAP INTL SA	C	C		1FE	301,668	100.483	301,449	300,000	301,622		(46)			2.100	1.884	JD	210	3,150	12/05/2016	06/19/2019
89236T-CP-8	TOYOTA MTR CR CORP	C			1FE	679,422	99.975	679,830	680,000	679,702		190			1.550	1.585	JJ	4,919	10,540	07/08/2015	07/13/2018
89417E-AF-6	TRAVELERS COS INC	C			1FE	988,224	109.008	872,064	800,000	874,977		(29,988)			5.900	1.927	JD	3,802	47,200	02/14/2013	06/02/2019
906581-AA-1	UNION 11 LEASING LLC				1FE	1,297,152	100.476	1,281,276	1,275,206	1,294,035		(3,117)			2.405	1.915	JAJO	5,793	23,243	03/10/2016	01/23/2024
90783T-AA-8	UNION PACIFIC RR CO 2004 PASS				1FE	875,812	107.375	858,816	799,829	872,139		(3,674)			5.404	4.175	JJ	21,491	22,171	03/11/2016	07/02/2025
91324P-BM-3	UNITEDHEALTH GROUP	C			1FE	316,890	105.308	315,924	300,000	316,554		(336)			3.875	2.358	AO	2,454		12/02/2016	10/15/2020
90331H-ML-4	US BANK NA OHIO				1FE	633,400	100.361	627,256	625,000	631,500		(1,900)			2.125	1.754	AO	2,324	13,281	02/24/2016	10/28/2019
91913Y-AU-4	VALERO ENERGY CORP				2FE	996,550	95.801	958,010	1,000,000	996,642		92			3.400	3.471	MS	10,294		09/07/2016	09/15/2026
92276M-BA-2	VENTAS REALTY LP/CAP CRP				2FE	623,838	100.206	626,288	625,000	624,340		502			2.000	2.107	FA	4,722	6,250	02/17/2016	02/15/2018
92343V-CH-5	VERIZON				1FE	1,271,225	100.959	1,261,988	1,250,000	1,270,321		(904)			2.625	2.098	FA	11,849		11/09/2016	02/21/2020
927804-FS-8	VIRGINIA ELEC & PWR CO	C			1FE	998,380	99.344	993,440	1,000,000	998,612		143			3.100	3.143	MN	3,961	31,000	05/11/2015	05/15/2025

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
92976W-BH-8	WACHOVIA CORP	C			1FE	1,190,950	104,260	1,042,600	1,000,000	1,043,080		(39,052)			5.750	1.728	FA	23,958	57,500	02/14/2013	02/01/2018
25468P-CV-6	WALT DISNEY CO MTN	C			1FE	1,489,545	99,914	1,498,710	1,500,000	1,497,020		3,209			1.100	1.323	JD	1,375	16,500	08/25/2014	12/01/2017
94974B-FD-7	WELLS FARGO & CO MTN	C			1FE	1,034,330	100,283	1,002,830	1,000,000	1,002,667		(7,484)			2.100	1.345	MN	3,092	21,000	09/04/2012	05/08/2017
92976G-AH-4	WELLS FARGO BK NA				1FE	618,919	103,779	596,729	575,000	596,874		(22,044)			6.000	1.599	MN	4,408	34,500	02/10/2016	11/15/2017
984135-AB-9	XTRA FINANCE CORP	C			1FE	1,155,630	100,993	1,009,930	1,000,000	1,009,667		(38,304)			5.150	1.275	AO	12,875	51,500	02/14/2013	04/01/2017
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					105,342,921	X X X	103,158,571	101,906,407	103,635,012		(683,607)			X X X	X X X	X X X	764,479	1,951,660	X X X	X X X
E107																					
07388R-AE-7	BSCMS 2007-PW15 A4				1FM	266,687	100,056	261,030	260,884	261,812		(4,874)			5.331	0.795	MON	1,159	12,900	03/17/2016	02/11/2044
07388Q-AE-9	BSCMS 2007-PW17 A4				1FM	784,394	101,728	767,575	754,537	769,796		(14,598)			5.694	(0.369)	MON	3,580	26,343	05/04/2016	06/11/2050
07401D-BC-4	BSCMS 2007-PW18 A4				1FM	693,594	102,145	680,813	666,517	678,686		(14,908)			5.700	1.226	MON	3,166	33,071	02/10/2016	06/11/2050
17311Q-BK-5	CGCMT 2007-C6-A4				1FM	1,037,422	100,867	1,008,670	1,000,000	1,009,070		(28,352)			5.711	3.400	MON	4,807	48,376	02/09/2016	12/10/2049
126192-AB-9	COMM 2012-LC4 A2				1FM	189,485	100,041	187,690	187,613	187,587		(355)			2.256	1.882	MON	353	5,662	03/01/2012	12/10/2044
12625K-AA-3	COMM 2013 CR8 A1				1FM	196,297	99,665	197,459	198,123	196,875		578			1.024	1.891	MON	169	1,561	03/15/2016	06/10/2046
12591R-AX-8	COMM 2014-CR15 A2				1FM	948,929	102,106	938,354	919,000	942,906		(6,023)			2.928	1.539	MON	2,242	12,263	08/22/2016	02/10/2047
12631D-AX-1	COMM 2014-CR17 A2				1FM	916,694	102,084	908,548	890,000	902,059		(5,713)			3.012	2.354	MON	2,234	26,807	04/29/2014	05/10/2047
46643T-AZ-5	JPMBB 2014-C26 A2				1FM	952,746	102,533	948,430	925,000	941,254		(5,684)			3.019	2.378	MON	2,327	27,921	12/16/2014	01/15/2048
46629Y-AC-3	JPMCC 2007-CB18 A4				1FM	142,640	99,931	141,131	141,228	142,219		(421)			5.440	3.950	MON	640	3,724	08/02/2016	06/12/2047
46631Q-AD-4	JPMCC 2007-CB20 A4				1FM	708,478	101,534	689,844	679,421	690,825		(17,653)			5.794	1.183	MON	3,280	31,932	02/26/2016	02/12/2051
46636D-AE-6	JPMCC 2011-C4 A3				1FM	1,514,393	102,902	1,453,316	1,412,330	1,454,503		(34,151)			4.106	(0.338)	MON	4,833	60,792	03/19/2015	07/15/2046
61750C-AH-0	MSC 2006-HQ9 AJ				1FM	12,967	99,935	12,918	12,927	12,989		22			5.793	0.001	MON	62	679	03/14/2016	07/12/2044
61755Y-AF-1	MSC 2007-IQ15 A4				1FM	572,318	101,578	560,316	551,612	561,711		(10,608)			5.902	(0.331)	MON	2,744	20,479	05/10/2016	06/11/2049
92936Y-AB-7	WFRBS 2012-C8 A2				1FM	287,322	100,166	282,167	281,700	282,263		(1,342)			1.881	1.053	MON	442	6,416	07/20/2012	08/15/2045
3499999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securit					9,224,366	X X X	9,038,261	8,880,892	9,034,555		(144,082)			X X X	X X X	X X X	32,038	318,926	X X X	X X X
02529F-AA-2	ACAR 2016-4 A				1FE	1,203,888	99,941	1,203,244	1,203,954	1,204,568		680			1.500	1.480	MON	953	1,204	11/04/2016	06/12/2020
13975H-AC-0	AFIN 2014-2 A3				1FE	83,759	100,009	83,708	83,700	83,711		(48)			1.260	1.123	MON	32	850	04/26/2016	05/21/2018
13974L-AC-2	AFIN 2015-4 A3				1FE	1,003,496	100,160	1,001,600	1,000,000	1,002,530		(966)			1.830	1.651	MON	559	15,250	02/23/2016	03/20/2020
13976A-AB-6	AFIN 2016-3 A2A	C			1FE	199,990	100,045	200,090	200,000	200,038		48			1.360	1.336	MON	83	672	09/12/2016	04/22/2019
008686-AA-5	AHOLD LEASE SER 2001 V/R				2FE	896,153	106,467	879,362	825,947	882,653		(13,500)			7.820	5.387	JJ	32,115	32,295	03/17/2016	01/02/2020
02007C-AD-4	ALLYA 2016-1 A3				1FE	976,942	100,049	975,478	975,000	976,478		(464)			1.470	1.350	MON	637	8,116	07/20/2016	04/15/2020
03065E-AE-5	AMCAR 2013-5 B				1FE	714,080	100,066	714,384	713,913	713,980		(100)			1.520	1.488	MON	693	9,043	02/10/2016	01/08/2019
03065V-AD-9	AMCAR 2016-1 A3				1FE	1,004,710	100,222	1,002,220	1,000,000	1,003,670		(1,040)			1.810	1.536	MON	1,156	12,067	05/03/2016	10/08/2020
126802-CY-1	CABMT 2014-2 A				1FE	988,438	100,135	1,001,350	1,000,000	995,342		6,905			1.154	1.831	MON	545	7,113	03/11/2016	07/15/2022
20267U-AA-7	CBSLT 2016-B A1				1FE	504,322	98,345	496,110	504,459	504,609		288			2.900	2.934	MON	244	2,487	10/13/2016	10/25/2040
161571-GY-4	CHAIT 2015-A5 A5				1FE	499,785	99,941	499,705	500,000	499,868		83			1.360	1.389	MON	302	5,667	03/07/2016	04/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12594D-AD-0	CHN 2016-B A3			1FE	710,679	99.593	707,110	710,000	710,751		72			1.630	1.597	MON	514	5,746	09/23/2016	08/16/2021
12593N-AD-9	CHN EQUIP TRUST 2012-B A4			1FE	1,025,734	100.183	1,026,876	1,025,000	1,025,535		(200)			1.660	1.638	MON	756	12,180	07/15/2016	11/16/2020
12613S-AE-2	CNH EQUIPMENT TRUST 2013-C B			1FE	1,006,172	100.339	1,003,390	1,000,000	1,004,768		(1,404)			2.060	1.768	MON	916	8,583	07/21/2016	08/16/2021
06742L-AE-3	DROCK 2014-3 A			1FE	1,027,422	101.149	1,011,490	1,000,000	1,025,452		(1,970)			2.410	1.460	MON	1,071	4,017	10/14/2016	07/15/2022
06742L-AG-8	DROCK 2014-5 A			1FE	973,553	100.133	976,297	975,000	974,236		684			1.480	1.582	MON	641	10,823	03/16/2016	09/15/2020
06742L-AM-5	DROCK 2016-1 A			1FE	499,926	99.069	495,345	500,000	500,045		119			1.520	1.527	MON	338	2,787	07/27/2016	05/15/2022
29365Y-AA-1	EAI 2010-A A1			1FE	603,805	100.681	602,970	598,892	603,655		(150)			2.300	1.822	MN	2,296		12/12/2016	08/01/2021
33843P-AA-4	FCAT 2016-3 A1	C		1FE	607,007	100.031	607,202	607,014	607,178		172			1.600	1.567	MON	432	3,449	08/02/2016	12/15/2019
35104V-AB-8	FCRT 2016-1 A2			1FE	2,163,054	99.143	2,149,789	2,168,371	2,164,701		1,647			2.870	2.990	MON	2,766	29,906	06/17/2016	10/15/2021
34528Q-BY-9	FORDF 2012-5 A			1FE	999,609	100.172	1,001,720	1,000,000	999,820		211			1.490	1.526	MON	662	12,417	02/29/2016	09/15/2019
36159L-CK-0	GEDFT 2014-1 A			1FE	995,664	100.011	1,000,110	1,000,000	999,256		3,592			1.119	1.368	MON	368	7,222	03/11/2016	07/20/2019
36159J-BZ-3	GEMNT 2010-2 A			1FE	613,896	100.665	598,957	595,000	598,627		(15,269)			4.470	1.508	MON	1,182	22,164	02/17/2016	03/15/2020
36159J-CV-1	GEMNT 2012-2 A			1FE	789,105	100.760	780,890	775,000	785,698		(3,407)			2.220	1.543	MON	765	15,494	02/22/2016	01/15/2022
36251M-AB-7	GMALT 2016-3 A2A	C		1FE	409,994	99.920	409,672	410,000	410,103		109			1.350	1.331	MON	169	1,353	09/13/2016	02/20/2019
41284B-AE-6	HDMOT 2015-1 A4			1FE	727,918	100.100	725,725	725,000	727,304		(614)			1.670	1.518	MON	538	9,568	05/25/2016	08/15/2022
87165L-AK-7	SYNCT 2015-2 A			1FE	1,006,719	100.084	1,000,840	1,000,000	1,004,797		(1,922)			1.600	1.232	MON	711	13,333	02/12/2016	04/15/2021
87165L-BB-6	SYNCT 2016-2 A			1FE	764,970	99.457	760,846	765,000	765,223		253			2.210	2.225	MON	751	9,346	05/20/2016	05/15/2024
907833-AE-7	UNP RR CO 1998 98-A			1FE	342,422	104.356	338,228	324,110	342,687		265			6.700	3.927	FA	7,721	10,858	06/16/2016	02/23/2019
92347X-AA-4	VZOT 2016-1A A			1FE	399,933	99.304	397,216	400,000	400,724		792			1.420	1.343	MON	174	2,367	07/12/2016	01/20/2021
981464-CW-8	WFNMT 2012-A A			1FE	1,045,641	102.717	1,027,170	1,000,000	1,033,284		(12,357)			3.140	1.615	MON	1,396	26,586	07/15/2016	01/17/2023
981464-DG-2	WFNMT 2012-C A			1FE	611,250	100.909	605,454	600,000	608,296		(2,954)			2.230	1.456	MON	595	12,265	02/09/2016	08/15/2022
981464-DS-6	WFNMT 2013-A A			1FE	1,000,664	100.182	1,001,820	1,000,000	1,000,372		(292)			1.610	1.588	MON	716	12,880	03/11/2016	12/15/2021
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Se				26,400,700	X X X	26,286,368	26,185,360	26,359,959		(40,737)			X X X	X X X	X X X	62,797	328,108	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)				140,967,987	X X X	138,483,200	136,972,659	139,029,526		(868,426)			X X X	X X X	X X X	859,314	2,598,694	X X X	X X X
7799999	Totals - Issuer Obligations				217,104,156	X X X	212,998,031	212,001,035	214,597,146		(960,779)			X X X	X X X	X X X	1,271,905	2,874,450	X X X	X X X
7899999	Totals - Residential Mortgage-Backed Securities				45,689,228	X X X	45,278,289	43,659,818	45,645,838		(28,463)			X X X	X X X	X X X	131,961	908,587	X X X	X X X
7999999	Totals - Commercial Mortgage-Backed Securities				14,025,444	X X X	13,786,362	13,584,241	13,831,474		(148,241)			X X X	X X X	X X X	42,664	381,729	X X X	X X X
8099999	Totals - Other Loan-Backed and Structured Securities				26,400,700	X X X	26,286,368	26,185,360	26,359,959		(40,737)			X X X	X X X	X X X	62,797	328,108	X X X	X X X
8199999	Totals - SVO Identified Funds					X X X								X X X	X X X	X X X			X X X	X X X

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SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3 Code	4 Foreign Bond CHAR	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
8399999	Total Bonds					303,219,528	X X X	298,349,050	295,430,454	300,434,417		(1,178,220)			X X X	X X X	X X X	1,509,327	4,492,874	X X X	X X X

E109

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other -Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.		
NONE																				
8999999 Total Preferred Stocks								XXX											XXX	XXX

E11

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
00912X-30-2	AIR LEASE CORP			2,860.000	98,184	34.330	98,184	85,430		286		12,753		12,753		L	05/12/2016
G02602-10-3	AMDOCS LIMITED		C	1,630.000	94,948	58.250	94,948	60,040		1,231		5,998		5,998		L	10/03/2013
05329W-10-2	AUTONATION INC COM			1,870.000	90,976	48.650	90,976	89,612				1,364		1,364		L	08/30/2016
06652K-10-3	BANKUNITED INC			2,880.000	108,547	37.690	108,547	82,648		2,659		7,351		7,351		L	07/20/2016
05536J-10-0	BCS FINANCIAL CORPORATION			11,868.000	1,406,595	118.520	1,406,595					(16,900)		(16,900)		A	01/01/2007
099724-10-6	BORGWARNER INC			2,730.000	107,671	39.440	107,671	91,036		382		16,636		16,636		L	10/18/2016
099502-10-6	BOZ ALLEN HAMILTON HLDG CORP			2,850.000	102,800	36.070	102,800	72,837		1,710		14,877		14,877		L	05/29/2015
171798-10-1	CIMAREX ENERGY CO			750.000	101,925	135.900	101,925	67,035		310		34,890		34,890		L	01/22/2015
19625X-10-2	COLONY STARWOOD HOMES			2,890.000	83,261	28.810	83,261	65,430		1,907		17,831		17,831		L	09/22/2015
26483E-10-0	DUN & BRADSTREET CORP			760.000	92,203	121.320	92,203	80,685		1,293		11,518		11,518		L	11/02/2016
27579R-10-4	EAST WEST BANCORP INC			2,160.000	109,793	50.830	109,793	70,327		1,386		39,466		39,466		L	03/28/2016
302130-10-9	EXPEDITORS INTERNATIONAL WASH			1,820.000	96,387	52.960	96,387	76,555		1,456		14,152		14,152		L	05/03/2016
412822-10-8	HARLEY DAVIDSON INC			1,620.000	94,511	58.340	94,511	73,532		2,268		20,979		20,979		L	12/01/2015
413086-10-9	HARMAN INTERNATIONAL INDS INC			1,080.000	120,053	111.160	120,053	78,795		1,134		41,258		41,258		L	02/24/2016
44919P-50-8	IAC INTERACTIVECORP COM			1,580.000	102,368	64.790	102,368	85,507				16,861		16,861		L	02/12/2016
525327-10-2	LEIDOS HLDGS INC COM			1,940.000	99,212	51.140	99,212	75,506		1,242		23,706		23,706		L	08/19/2016
501889-20-8	LKQ CORP			3,200.000	98,080	30.650	98,080	80,805				2,785	583	2,202		L	12/20/2016
56418H-10-0	MANPOWERGROUP INC			1,150.000	102,201	88.870	102,201	77,295		1,952		9,656		9,656		L	06/29/2016
57772K-10-1	MAXIM INTEGRATED PRODUCTS INC			2,350.000	90,640	38.570	90,640	74,765		2,961		15,874		15,874		L	02/12/2016
577933-10-4	MAXIMUS INC			1,730.000	96,517	55.790	96,517	80,546		311		(796)		(796)		L	11/17/2015
55303A-10-5	MGM GROWTH PROPERTIES LLC-A			3,560.000	90,104	25.310	90,104	74,760		2,316		15,344		15,344		L	04/20/2016
595137-10-0	MICROSEMI CORP			1,840.000	99,305	53.970	99,305	59,966				39,339		39,339		L	12/09/2015
65249B-10-9	NEWS CORP/NEW-CL A-W/I			8,770.000	100,504	11.460	100,504	99,763		1,434		(1,095)	10,448	(11,543)		L	12/20/2016
G66721-10-4	NORWEGIAN CRUISE LINE HLDGS		C	2,300.000	97,819	42.530	97,819	88,699				9,120		9,120		L	08/12/2016
695263-10-3	PACWEST BANCORP			2,120.000	115,413	54.440	115,413	66,485		3,365		48,928		48,928		L	02/24/2016
72724*-10-4	PLANS' LIABILITY INSURANCE CO			11.000	753,110	68,464.519	753,110	561,000				(90,082)		(90,082)		A	05/25/1988
74051N-10-2	PREMIER INC-CLASS A			3,370.000	102,313	30.360	102,313	102,279				34	4,978	(4,944)		L	12/20/2016
69370C-10-0	PTC INC			2,110.000	97,630	46.270	97,630	71,395				24,560		24,560		L	08/31/2015
761152-10-7	RESMED INC			1,650.000	102,383	62.050	102,383	91,459		1,749		10,924		10,924		L	12/20/2016
770323-10-3	ROBERT HALF INTERNATIONAL INC			2,260.000	110,243	48.780	110,243	97,939		1,492		12,303		12,303		L	04/27/2016
749660-10-6	RPC INC			5,530.000	109,549	19.810	109,549	87,772		277		21,777		21,777		L	09/29/2016
74978Q-10-5	RSP PERMIAN INC			2,410.000	107,534	44.620	107,534	89,660				17,874		17,874		L	11/04/2016
858912-10-8	STERICYCLE INC			1,340.000	103,234	77.040	103,234	102,533				700		700		L	12/21/2016
87157D-10-9	SYNAPTICS INC			1,600.000	85,728	53.580	85,728	85,728				(1,381)	31,415	(32,796)		L	12/20/2016
904214-10-3	UMPQUA HLDGS CORP			5,525.000	103,760	18.780	103,760	87,732		3,536		15,912		15,912		L	08/07/2014
92342Y-10-9	VERIFONE HOLDINGS INC			4,780.000	84,749	17.730	84,749	84,545				204	31,404	(31,200)		L	06/29/2016

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0, the total \$ value (included in Column 8) of all such issues \$ 0

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
966837-10-6	WHOLE FOODS MARKET INC			2,570,000	79,053	30.760	79,053	79,053		1,041			4,509	(4,509)		L	03/02/2016
969904-10-1	WILLIAMS SONOMA			1,790,000	86,618	48.390	86,618	86,618		662			3,578	(3,578)		L	09/27/2016
G98294-10-4	XL GROUP PLC SHS		C	2,620,000	97,621	37.260	97,621	86,355		1,048		11,267		11,267		L	04/29/2016
989701-10-7	ZIONS BANCORP			2,565,000	110,398	43.040	110,398	67,757		718		40,373		40,373		L	01/13/2015
9099999	Industrial and Miscellaneous (Unaffiliated)				5,933,940	X X X	5,933,940	3,639,884		40,126		466,360	86,915	379,445		X X X	X X X
E121	024071-84-7	AMERICAN BALANCED FUND-R4		119,700	2,964	24.760	2,964	2,952		26		12		12		L	12/21/2016
	024524-12-6	AMERICAN BEACON BR L/C VA-N		129,089	3,367	26.080	3,367	3,062		44		374		374		L	12/23/2016
	90386H-10-7	APEXCM SMALL/MID CAP GROWTH		292,098,219	4,688,176	16.050	4,688,176	3,969,615				718,562		718,562		L	01/27/2016
	14949P-20-8	CAUSEWAY INTERNATIONAL VALUE		664,155,752	9,211,840	13.870	9,211,840	8,970,183		176,657		241,658	6,475	235,183		L	12/23/2016
	24610C-85-7	DELAWARE VALUE FUND-I		699,979,527	13,775,596	19.680	13,775,596	11,598,531		226,052		2,177,067	1,023	2,176,044		L	12/23/2016
	464287-46-5	ISHARES MSCI EAFE INDEX FUND		54,529,000	3,147,959	57.730	3,147,959	2,999,989		96,571		147,970		147,970		L	04/07/2016
	464286-53-3	ISHARES MSCI EMERG MKT VOLATILI		46,367,000	2,267,810	48.910	2,267,810	2,267,810		51,654			132,109	(132,109)		L	08/15/2016
	57629E-15-9	MASSMUTUAL PREMIER CORE BOND		214,563	2,283	10.640	2,283	2,394		73		(12)		(12)		L	12/20/2016
	57629E-30-8	MASSMUTUAL PREMIER INTL EQUITY		1,062,407	11,697	11.010	11,697	12,901		138		(505)		(505)		L	12/20/2016
	57629S-73-7	MASSMUTUAL SEL BLUE CHIP GROW		1,570,493	24,515	15.610	24,515	25,565		119		(247)		(247)		L	12/19/2016
	57629S-68-7	MASSMUTUAL SELECT INDEXED EQU		3,283,259	62,251	18.960	62,251	61,245		1,220		1,985		1,985		L	12/19/2016
	649280-83-1	NEW WORLD FD INC R5		27,302	1,407	51.540	1,407	1,390		18		18		18		L	12/23/2016
	665130-10-0	NORTHERN MID CAP INDEX		86,136	1,541	17.890	1,541	1,457		18		84		84		L	12/19/2016
	665162-72-3	NORTHERN SMALL CAP INDEX		397,034	5,026	12.660	5,026	4,637		50		604		604		L	12/19/2016
	72701U-40-1	PLAN ULTRASHORT DURATION BON		157,971,879	1,562,342	9.890	1,562,342	1,575,745		12,694		(9,442)		(9,442)		L	12/30/2016
	72701U-30-2	PLAN ULTRASHORT DURATION GOV'		121,021,307	1,211,423	10.010	1,211,423	1,209,009		1,981		4,828		4,828		L	12/30/2016
	595636-9F-0	SSGA S&P 500 INDX NL FUND CTF		94,921,008	10,239,699	107.876	10,239,699	6,821,321				1,465,633		1,465,633		L	01/19/2016
	87279B-10-6	T ROWE PRICE FLOATING RATE FUN		1,041,673,946	10,343,821	9.930	10,343,821	10,209,541		209,541		134,281		134,281		L	12/01/2016
	779562-10-7	T ROWE PRICE NEW HORIZONS FUN		503,297	21,798	43.310	21,798	22,191				410		410		L	12/19/2016
	74149P-30-9	T ROWE PRICE RETIREMENT 2030 FU		4,627,809	104,264	22.530	104,264	104,024		1,598		241		241		L	12/22/2016
	74149P-77-0	T ROWE PRICE RETIREMENT 2035 FU		344,050	5,605	16.290	5,605	5,668		79		(64)		(64)		L	12/22/2016
	74149P-40-8	T ROWE PRICE RETIREMENT 2040 FU		621,086	14,415	23.210	14,415	14,309		172		106		106		L	12/22/2016
	921908-87-7	VANGUARD REIT INDEX FUND-ADM		21,301	2,489	116.870	2,489	2,416		116		79		79		L	12/22/2016
	92828W-36-1	VIRTUS EMERG MARKET OPPORT- I		671,949,946	6,081,147	9.050	6,081,147	6,068,604		26,758		12,543	141,115	(128,572)		L	12/22/2016
	92913L-78-3	VOYA HIGH YIELD BOND FUND		2,123,527,214	17,073,159	8.040	17,073,159	16,145,259		600,306		927,900		927,900		L	12/01/2016
9299999	Mutual Funds				79,866,594	X X X	79,866,594	72,099,818		1,405,885		5,824,085	280,722	5,543,363		X X X	X X X
9799999	Total Common Stocks				85,800,534	X X X	85,800,534	75,739,702		1,446,011		6,290,445	367,637	5,922,808		X X X	X X X

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0, the total \$ value (included in Column 8) of all such issues \$ 0

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
9899999	Total Preferred and Common Stocks				85,800,534	X X X	85,800,534	75,739,702		1,446,011		6,290,445	367,637	5,922,808	X X X	X X X	

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(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0, the total \$ value (included in Column 8) of all such issues \$ 0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179R-VB-2	GNMA II #MA3310 3.5% 12/20/2045		02/02/2016	NOMURA SECURITIES INC		2,206,265	2,089,699.08	4,266
36179R-VD-8	GNMA II POOL #MA3312		12/23/2016	CGM		1,500,254	1,405,492.94	4,744
36179S-QX-8	GNMA II POOL #MA4070		12/22/2016	KGS CAPITAL MARKETS		2,004,522	1,893,291.35	5,680
38378N-3G-6	GNMA REMIC 2014-67 AE		12/15/2016	FTN FINANCIAL		713,127	701,076.77	796
38379K-KZ-0	GNMA REMIC 2015-78 A		04/06/2016	FTN FINANCIAL		848,496	829,191.32	672
38376G-A7-5	GNR 2011-10 AC		08/02/2016	FTN FINANCIAL		1,033,159	995,036.49	161
38378X-FJ-5	GNR 2014-112 AD		09/23/2016	ROBERT W BAIRD & CO		897,135	891,700.83	1,204
38379K-FK-9	GNR 2015-37 A		03/24/2016	FTN FINANCIAL		1,079,140	1,064,831.48	2,230
38379K-LJ-5	GNR 2015-75 AB		03/22/2016	FTN FINANCIAL		1,208,804	1,181,842.73	2,659
62888W-AC-0	NGN 2010-R3 3A		04/06/2016	WELLS FARGO		963,947	952,928.27	318
62889C-AA-7	NGN 2011-R2 1A		02/18/2016	WELLS FARGO		1,022,622	1,020,071.65	443
690353-G3-5	OVERSEAS PRIVATE INC CORP 0%		03/16/2016	RW PRESPRITCH		2,041,320	2,000,000.00	
690353-J4-0	OVERSEAS PRIVATE INV COR 0%		03/17/2016	WELLS FARGO		301,422	300,000.00	
690353-J7-3	OVERSEAS PRIVATE INV COR 0%		03/21/2016	WELLS FARGO		755,823	755,000.00	
912828-C2-4	US TREASURY NOTE		05/18/2016	VARIOUS		6,154,662	6,050,000.00	21,680
912828-S2-7	US TREASURY NOTE		07/06/2016	CGM		2,015,781	2,000,000.00	673
912828-UZ-1	US TREASURY NOTE		02/26/2016	BANK OF AMERICA		4,984,766	5,000,000.00	10,216
912828-XH-8	US TREASURY NOTE		08/17/2016	VARIOUS		8,908,564	8,750,000.00	33,657
912828-F9-6	US TREASURY NOTES		06/10/2016	DEUTSCHE BANK		1,350,273	1,300,000.00	3,109
912828-G7-9	US TREASURY NOTES		11/02/2016	JP MORGAN SECURITIES		1,504,863	1,500,000.00	5,943
912828-M5-6	US TREASURY NOTES		01/19/2016	BARCLAYS CAPITAL		4,074,219	4,000,000.00	16,813
912828-R3-6	US TREASURY NOTES		10/14/2016	MORGAN STANLEY		1,482,480	1,500,000.00	10,399
912828-R8-5	US TREASURY NOTES		07/06/2016	CGM		3,015,938	3,000,000.00	1,865
912828-S3-5	US TREASURY NOTES		07/06/2016	DEUTSCHE BANK		1,011,133	1,000,000.00	411
912828-S7-6	US TREASURY NOTES		11/21/2016	VARIOUS		13,662,113	13,700,000.00	10,556
912828-T5-9	US TREASURY NOTES		11/03/2016	DEUTSCHE BANK		8,007,188	8,000,000.00	5,055
912828-T6-7	US TREASURY NOTES		11/03/2016	JP MORGAN SECURITIES		1,998,047	2,000,000.00	483
912828-U2-4	US TREASURY NOTES		12/30/2016	MORGAN STANLEY		2,136,255	2,225,000.00	5,532
912828-U3-2	US TREASURY NOTES		11/29/2016	DEUTSCHE BANK		8,553,701	8,650,000.00	3,584
0599999	Subtotal - Bonds - U. S. Government				X X X	85,436,019	84,755,162.91	153,149
455780-BZ-8	REP OF INDONESIA	C	12/01/2016	BANK OF AMERICA		848,020	850,000.00	
80413T-AA-7	SAUDI INTERNATIONAL BOND	C	10/19/2016	CGM		742,553	750,000.00	
00254E-ML-3	SWEDISH EXPT CR	C	08/24/2016	RBC DAIN		1,994,900	2,000,000.00	
1099999	Subtotal - Bonds - All Other Governments				X X X	3,585,473	3,600,000.00	
351280-MQ-2	FOWLerville MI GO 16B		03/08/2016	STIFEL		600,000	600,000.00	
582018-FY-8	MCLEAN CNTY IL DIST#87 BLOOMINGTON		02/16/2016	HUTCHINSON SHOCKEY ERLEY & CO		904,608	900,000.00	
754254-DR-8	RAVENNA MI GO TXBL 16B		03/09/2016	FIFTH THIRD SECURITIES INC		350,000	350,000.00	
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	1,854,608	1,850,000.00	

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
011839-BA-4	AK ST HSG FIN TXBL 13B		03/14/2016	JP MORGAN SECURITIES		1,001,005	1,000,000.00	545
04780E-AB-3	ATLANTA GA DWNTWN DE		12/13/2016	WELLS FARGO		773,206	700,000.00	18,047
149717-JP-6	CAYCE SC WTRWKS TXBL 16A		03/09/2016	WELLS FARGO		765,000	765,000.00	
3130A8-Y7-2	FHLB (FED HM LN BK)		08/03/2016	WELLS FARGO		1,596,928	1,600,000.00	
313378-A4-3	FHLB (FED HM LN BK)		08/18/2016	KEYBANC CAPITAL MKTS		1,513,290	1,500,000.00	9,167
3128ME-SM-4	FHLMC #G15724		02/22/2016	SUNTRUST		817,650	766,846.53	1,363
31335A-QK-7	FHLMC GOLD #G60458 3.5% 01/01/44		04/19/2016	JP MORGAN SECURITIES		1,572,139	1,494,384.15	3,051
3138ET-J2-3	FNMA #AL8380		05/25/2016	CANTOR FITZGERALD & CO		879,807	804,855.23	3,689
3138WC-WA-7	FNMA #AS3340		02/17/2016	INTL FCSTONE		934,089	909,503.82	1,011
31371L-BA-6	FNMA POOL #254833		05/10/2016	INTL FCSTONE		1,066,711	1,035,327.60	2,200
31417G-F2-7	FNMA POOL #AB9184		02/02/2016	CGM		3,670,556	3,581,030.28	2,984
3138ET-NT-9	FNMA POOL #AL8501		07/06/2016	BP BROKER		1,507,479	1,433,560.89	2,150
3138WG-DN-1	FNMA POOL #AS6408		07/06/2016	JP MORGAN SECURITIES		1,559,292	1,474,072.63	1,863
3138WG-G6-5	FNMA POOL #AS6520		10/25/2016	CSFB		1,640,234	1,558,069.78	4,090
3138WH-GY-2	FNMA POOL #AS7414		12/21/2016	WELLS FARGO		1,999,049	1,862,964.96	6,055
3140EV-CA-3	FNMA POOL #BC0964		12/13/2016	JP MORGAN SECURITIES		4,753,504	4,631,563.20	6,754
31418A-X5-2	FNMA POOL #MA1599		08/15/2016	NOMURA SECURITIES INC		3,769,403	3,621,705.00	5,131
31418C-CW-2	FNMA POOL #MA2784		12/21/2016	NOMURA SECURITIES INC		1,999,762	1,912,217.96	5,524
373541-X3-0	GEORGIA ST MUNI ELEC AUTH		02/25/2016	FIFTH THIRD SECURITIES INC		474,453	450,000.00	2,678
491189-FC-5	KY ASSET/LIAB TXBL		04/01/2016	WELLS FARGO		914,382	898,655.11	395
54465A-FM-9	LOS ANGELES CA 15B		03/07/2016	PIPER JAFFRAY		627,142	620,000.00	1,386
560420-AB-7	ME ST FIN TXBL 09A		03/16/2016	HUTCHINSON SHOCKEY ERLEY & CO		693,693	650,000.00	17,803
645913-AW-4	NJ ST ECON DEV TXBL 97B		04/11/2016	HUTCHINSON SHOCKEY ERLEY & CO		820,458	851,000.00	
655162-FH-3	NOBLESVILLE IN TXBL		09/22/2016	FTN FINANCIAL		688,550	625,000.00	6,713
665250-BS-4	NTHRN IL MUNI TXBL		03/30/2016	HUTCHINSON SHOCKEY ERLEY & CO		900,917	825,000.00	12,453
86459L-AU-2	PITTSBURG CA 16B		02/09/2016	BB&T		755,250	750,000.00	107
76218N-AS-6	RI ST COMMERCE CORP AIRPORT REV		06/17/2016	RAYMOND JAMES		350,000	350,000.00	
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	38,043,949	36,670,757.14	115,159
02529F-AA-2	ACAR 2016-4 A		11/04/2016	CGM		1,244,932	1,245,000.00	
00507U-AR-2	ACTAVIS FDG SCS	C	11/14/2016	DEUTSCHE BANK		513,550	500,000.00	2,971
00510R-AC-7	ACUITY BRANDS LIGHTING		11/29/2016	US BANCORP PIPER		608,168	550,000.00	15,308
00817Y-AT-5	AETNA INC		11/28/2016	VARIOUS		1,647,677	1,650,000.00	5,901
13975H-AC-0	AFIN 2014-2 A3		04/26/2016	JP MORGAN SECURITIES		718,350	717,845.52	226
13974L-AC-2	AFIN 2015-4 A3		02/23/2016	BARCLAYS CAPITAL		1,003,496	1,000,000.00	305
13976A-AB-6	AFIN 2016-3 A2A		09/12/2016	BARCLAYS CAPITAL		199,990	200,000.00	
008686-AA-5	AHOLD LEASE SER 2001 V/R		03/17/2016	HILLTOPSECURITIES		896,153	825,947.48	14,353
009363-AN-2	AIRGAS INC		09/22/2016	KEYBANC CAPITAL MKTS		603,732	600,000.00	1,155
01609W-AE-2	ALIBABA GROUP HOLDING	C	02/23/2016	WELLS FARGO		622,956	625,000.00	2,483
02007C-AD-4	ALLYA 2016-1 A3		07/20/2016	VARIOUS		976,942	975,000.00	494
021441-AE-0	ALTERA CORP		02/23/2016	CREDIT SUISSE		614,820	600,000.00	4,208

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03065E-AE-5	AMCAR 2013-5 B		02/10/2016	INTL FCSTONE		1,000,234	1,000,000.00	338
03065V-AD-9	AMCAR 2016-1 A3		05/03/2016	VARIOUS		1,004,710	1,000,000.00	1,324
02665W-BE-0	AMERN HONDA FIN MTN		12/07/2016	BARCLAYS CAPITAL		294,870	300,000.00	1,500
032095-AD-3	AMPHENOL CORP		05/11/2016	ROBERT W BAIRD & CO		740,089	740,000.00	1,944
032511-BM-8	ANADARKO PETROLEUM CORP		11/08/2016	MILLIUM		542,765	500,000.00	3,974
035242-AG-1	ANHEUSER-BUSCH INBEV	C	10/17/2016	DEUTSCHE BANK		1,161,733	1,150,000.00	3,766
035242-AJ-5	ANHEUSER-BUSCH INBEV	C	10/17/2016	DEUTSCHE BANK		515,835	500,000.00	2,908
037833-AR-1	APPLE INC		11/10/2016	GOLDMAN, SACHS & CO		1,560,885	1,500,000.00	1,188
06050T-KN-1	BANK OF AMERICA CORP		02/10/2016	CITIBANK		621,972	600,000.00	13,338
075887-BD-0	BECTON DICKINSON AND CO		02/18/2016	CITIGROUP GLOBAL		626,681	625,000.00	2,125
06051G-GC-7	BK OF AMER CORP MTN		11/21/2016	BANK OF AMERICA		1,000,000	1,000,000.00	
09247X-AC-5	BLACKROCK INC		03/07/2016	JP MORGAN SECURITIES		660,738	615,000.00	18,685
05565Q-DB-1	BP CAPITAL MARKETS PLC	C	04/28/2016	JP MORGAN SECURITIES		700,000	700,000.00	
05578D-AW-2	BPCE SA	C	11/29/2016	MORGAN STANLEY		896,958	900,000.00	
07388R-AE-7	BSCMS 2007-PW15 A4		03/17/2016	VARIOUS		997,160	975,457.24	2,338
07388Q-AE-9	BSCMS 2007-PW17 A4		05/04/2016	BANK OF AMERICA		882,126	848,548.46	1,074
07401D-BC-4	BSCMS 2007-PW18 A4		02/10/2016	JP MORGAN SECURITIES		806,484	775,000.00	1,841
118230-AQ-4	BUCKEYE PARTNERS LP		10/27/2016	BARCLAYS CAPITAL		249,110	250,000.00	
12189P-AG-7	BURLINGTON NO SF 2000-1 TR		03/23/2016	FTN FINANCIAL		999,942	871,598.75	13,344
126802-CY-1	CABMT 2014-2 A		03/11/2016	BANK OF AMERICA		988,438	1,000,000.00	24
136375-BT-8	CANADIAN NAT RAILWAY	C	02/18/2016	WELLS FARGO		610,654	550,000.00	14,584
14042E-5V-8	CAPITAL ONE NA		03/03/2016	WELLS FARGO		498,215	500,000.00	685
142339-AE-0	CARLISLE COS INC		07/27/2016	KEYBANC CAPITAL MKTS		520,196	475,000.00	3,111
14912L-6U-0	CATERPILLAR FINL SVC		12/05/2016	LOOP CAPITAL		386,200	400,000.00	2,248
12505J-AD-5	CBL & ASSOC LP		12/06/2016	WELLS FARGO		492,825	500,000.00	
20267U-AA-7	CBSLT 2016-B A1		10/13/2016	BARCLAYS CAPITAL		519,859	520,000.00	
17311Q-BK-5	CGCMT 2007-C6-A4		02/09/2016	BANK OF AMERICA		1,037,422	1,000,000.00	1,743
161571-GY-4	CHAIT 2015-A5 A5		03/07/2016	BANK OF AMERICA		499,785	500,000.00	472
166764-BG-4	CHEVRON CORP		12/05/2016	SUNTRUST		594,732	600,000.00	770
12594D-AD-0	CHN 2016-B A3		09/23/2016	VARIOUS		710,679	710,000.00	65
12593N-AD-9	CHN EQUIP TRUST 2012-B A4		07/15/2016	VARIOUS		1,025,734	1,025,000.00	618
172967-EV-9	CITIGROUP INC		02/10/2016	CITIGROUP GLOBAL		622,498	525,000.00	10,413
172967-LC-3	CITIGROUP INC		12/01/2016	CGM		998,290	1,000,000.00	
12613S-AE-2	CNH EQUIPMENT TRUST 2013-C B		07/21/2016	RBC CAPITAL MARKETS		1,006,172	1,000,000.00	629
12625K-AA-3	COMM 2013 CR8 A1		03/15/2016	DEUTSCHE BANK		295,781	298,532.64	144
12591R-AX-8	COMM 2014-CR15 A2		08/22/2016	VARIOUS		948,929	919,000.00	1,739
17401Q-AA-9	CTZNS BK NA/RI MTN		03/08/2016	WELLS FARGO		741,555	750,000.00	3,233
126650-CT-5	CVS HEALTH CORP		05/16/2016	BARCLAYS CAPITAL		598,326	600,000.00	
25152R-5D-1	DEUTSCHE BK AG	C	10/12/2016	DEUTSCHE BANK		984,850	1,000,000.00	12,271
25272K-AD-5	DIAMOND 1 FIN/DIAMOND 2		12/27/2016	MILLIUM		772,800	750,000.00	1,381
26138E-AV-1	DR PEPPER SNAPPLE		12/05/2016	CSFB		999,600	1,000,000.00	
06742L-AE-3	DROCK 2014-3 A		10/14/2016	BARCLAYS CAPITAL		1,027,422	1,000,000.00	268
06742L-AG-8	DROCK 2014-5 A		03/16/2016	BARCLAYS CAPITAL		973,553	975,000.00	241

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06742L-AM-5	DROCK 2016-1 A		07/27/2016	BARCLAYS CAPITAL		499,926	500,000.00	
29365Y-AA-1	EAI 2010-A A1		12/12/2016	WELLS FARGO		603,805	598,891.98	1,684
278265-AC-7	EATON VANCE CORP		05/31/2016	STIFEL		769,254	725,000.00	7,985
294429-AF-2	EQUIFAX INC		03/01/2016	WELLS FARGO		634,644	600,000.00	6,615
759470-AV-9	EXIM RELIANCE INDUSTRIES LTD	C	10/25/2016	CREDIT SUISSE		600,000	600,000.00	
30231G-AD-4	EXXON MOBIL CORP		12/05/2016	PIERPOINT SECURITIES		401,660	400,000.00	1,678
33843P-AA-4	FCAT 2016-3 A1		08/02/2016	DEUTSCHE BANK		759,991	760,000.00	
35104V-AB-8	FCRT 2016-1 A2		06/17/2016	JP MORGAN SECURITIES		2,194,605	2,200,000.00	
31331F-AX-9	FEDEX CORP 1998-1-A		08/10/2016	MORGAN STANLEY		689,830	613,182.44	3,434
337738-AJ-7	FISERV INC		12/05/2016	JP MORGAN SECURITIES		107,244	100,000.00	861
345397-VT-7	FORD MOTOR CREDIT CO LLC		02/23/2016	JEFFERIES & CO, INC		629,856	600,000.00	8,417
34528Q-BY-9	FORDF 2012-5 A		02/29/2016	JP MORGAN SECURITIES		999,609	1,000,000.00	745
36159L-CK-0	GEDFT 2014-1 A		03/11/2016	JP MORGAN SECURITIES		995,664	1,000,000.00	519
36159J-BZ-3	GEMNT 2010-2 A		02/17/2016	DEUTSCHE BANK		613,896	595,000.00	517
36159J-CV-1	GEMNT 2012-2 A		02/22/2016	VARIOUS		789,105	775,000.00	1,124
37045X-AZ-9	GEN MTRS FINL CO		12/05/2016	RBC DAIN		987,800	1,000,000.00	17,319
37045X-BM-7	GEN MTRS FINL CO		11/10/2016	HSBC SECURITIES		752,460	750,000.00	8,733
36251M-AB-7	GMALT 2016-3 A2A		09/13/2016	AGRICOLE		409,994	410,000.00	
38141G-VX-9	GOLDMAN SACHS GROUP INC V/R		10/25/2016	GOLDMAN, SACHS & CO		2,000,000	2,000,000.00	
40414L-AN-9	HCP INC		09/14/2016	RAYMOND JAMES		512,220	500,000.00	6,000
41284B-AE-6	HDMOT 2015-1 A4		05/25/2016	VARIOUS		727,918	725,000.00	566
42328B-AA-0	HELIOS LEASING I LLC		11/22/2016	STIFEL		889,790	891,545.95	4,448
459200-GM-7	IBM CORP		12/27/2016	US BANK		689,638	625,000.00	9,928
459200-HA-2	IBM CORP		12/05/2016	US BANK		409,128	400,000.00	1,192
48121C-YK-6	JP MORGAN CHASE BK NA		02/09/2016	BNY BROKERAGE INC		611,794	575,000.00	12,554
46629Y-AC-3	JPMCC 2007-CB18 A4		08/02/2016	MORGAN STANLEY		975,193	965,537.15	584
46631Q-AD-4	JPMCC 2007-CB20 A4		02/26/2016	VARIOUS		990,541	949,917.12	2,798
49327M-2N-3	KEY BK NA		03/03/2016	KEYBANC CAPITAL MKTS		999,510	1,000,000.00	
494550-BT-2	KINDER MORGAN ENER		11/03/2016	JP MORGAN SECURITIES		1,030,750	1,000,000.00	6,514
53944V-AM-1	LLOYDS BANK PLC	C	02/24/2016	MORGAN STANLEY		626,381	625,000.00	1,317
59511V-AA-7	MICRON SEMICONDUCTOR		04/20/2016	JP MORGAN SECURITIES		1,500,885	1,500,000.00	5,242
594918-BR-4	MICROSOFT CORP		08/01/2016	BANK OF AMERICA		873,373	875,000.00	
60687Y-AE-9	MIZUHO FINL GROUP	C	09/07/2016	MIZUHO SECURITIES		1,000,000	1,000,000.00	
60871R-AG-5	MOLSON COORS BREWING CO		06/28/2016	BANK OF AMERICA		499,225	500,000.00	
60920L-AA-2	MONDELEZ INTL HOLDING		10/19/2016	CSFB		2,494,600	2,500,000.00	
61746B-EC-6	MORGAN STANLEY		10/19/2016	MORGAN STANLEY		1,000,000	1,000,000.00	
617446-V7-1	MORGAN STANLEY-F		02/09/2016	BNY BROKERAGE INC		630,072	592,000.00	16,856
61750C-AH-0	MSC 2006-HQ9 AJ		03/14/2016	BANK OF AMERICA		936,919	934,000.00	2,405
61755Y-AF-1	MSC 2007-IQ15 A4		05/10/2016	BANK OF AMERICA		633,818	610,886.06	1,205
90521A-PJ-1	MUFG UNION BK NA		03/10/2016	BANK OF AMERICA		732,787	725,000.00	8,934
62854A-AC-8	MYLAN MV		05/31/2016	DEUTSCHE BANK		709,176	710,000.00	
62854A-AD-6	MYLAN NV		11/14/2016	BANK OF AMERICA		484,265	500,000.00	8,668
63254A-AR-9	NATL AUSTRALIA BK/NY	C	07/05/2016	BANK OF AMERICA		997,150	1,000,000.00	

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
63534P-AH-0	NATL CITY BK		02/17/2016	WELLS FARGO		645,392	650,000.00	1,143
637432-LR-4	NATL RURAL UTILS		02/17/2016	WELLS FARGO		608,430	500,000.00	15,995
651229-AT-3	NEWELL RUBBERMAID INC		11/10/2016	WELLS FARGO		763,815	750,000.00	2,546
651229-AV-8	NEWELL RUBBERMAID INC		03/18/2016	GOLDMAN, SACHS & CO		409,873	410,000.00	
66765R-CB-0	NORTHWEST NATURAL GAS CO		11/29/2016	WELLS FARGO		525,000	525,000.00	
68389X-BM-6	ORACLE CORP		06/29/2016	JP MORGAN SECURITIES		498,120	500,000.00	
685218-AC-3	ORANGE SA	C	10/25/2016	BANK OF AMERICA		1,497,810	1,500,000.00	
694308-GL-5	PACIFIC GAS & ELECTRIC		11/29/2016	BARCLAYS CAPITAL		651,681	625,000.00	
709604-AA-0	PENTA AIRCRAFT		06/17/2016	JANNEY		1,046,961	1,045,810.91	2,604
74432Q-BP-9	PRUDENTIAL FIN MTN		12/02/2016	CGM		215,686	200,000.00	550
776696-AC-0	ROPER TECHNOLOGIES INC		04/13/2016	WELLS FARGO		591,738	525,000.00	4,284
797440-BU-7	SAN DIEGO G & E		05/16/2016	CGM		697,725	700,000.00	
84603M-XU-5	SANTANDER BK NA		12/02/2016	STIFEL		598,089	550,000.00	11,029
80283L-AB-9	SANTANDER UK PLC	C	02/17/2016	BARCLAYS CAPITAL		499,820	500,000.00	3,036
82481L-AA-7	SHIRE ACQ INV IRELAND	C	09/19/2016	BARCLAYS CAPITAL		349,717	350,000.00	
85208N-AA-8	SPRINT SPECTRUM		10/20/2016	GOLDMAN, SACHS & CO		524,991	525,000.00	
857477-AF-0	ST STR CORP		06/28/2016	VARIOUS		657,480	625,000.00	13,157
87165L-AK-7	SYNCT 2015-2 A		02/12/2016	DEUTSCHE BANK		1,006,719	1,000,000.00	133
87165L-BB-6	SYNCT 2016-2 A		05/20/2016	JP MORGAN SECURITIES		764,970	765,000.00	
873782-AA-4	TAGUA LEASING LLC		04/11/2016	RW PRESPRITCH		1,003,104	996,190.62	105
87236Y-AA-6	TD AMERITRADE HOLDING CO		11/28/2016	KEYBANC CAPITAL MKTS		441,960	400,000.00	
88167A-AC-5	TEVA PHARMACEUTICALS	C	07/18/2016	BARCLAYS CAPITAL		698,845	700,000.00	
88167A-AD-3	TEVA PHARMACEUTICALS	C	11/14/2016	CGM		481,415	500,000.00	4,511
872540-AQ-2	TJX COS INC		09/07/2016	DEUTSCHE BANK		744,405	750,000.00	
891027-AP-9	TORCHMARK CORP		02/23/2016	KEYBANC CAPITAL MKTS		557,082	461,000.00	8,410
89114Q-B6-4	TORONTO-DOMINION BK	C	02/09/2016	WELLS FARGO		626,131	625,000.00	577
89153V-AM-1	TOTAL CAP INTL SA	C	12/05/2016	WELLS FARGO		301,668	300,000.00	2,958
906581-AA-1	UNION 11 LEASING LLC		03/10/2016	STIFEL		1,419,116	1,395,105.85	4,846
90783T-AA-8	UNION PACIFIC RR CO 2004 PASS		03/11/2016	FTN FINANCIAL		898,486	820,534.73	9,115
91324P-BM-3	UNITEDHEALTH GROUP		12/02/2016	MILLIUM		316,890	300,000.00	1,679
907833-AE-7	UNP RR CO 1998 98-A		06/16/2016	MORGAN STANLEY		433,413	410,235.14	9,009
90331H-ML-4	US BANK NA OHIO		02/24/2016	CREDIT SUISSE		633,400	625,000.00	4,464
91913Y-AU-4	VALERO ENERGY CORP		09/07/2016	CGM		996,550	1,000,000.00	
92276M-BA-2	VENTAS REALTY LP/CAP CRP		02/17/2016	WELLS FARGO		623,838	625,000.00	243
92343V-CH-5	VERIZON		11/09/2016	US BANK		1,271,225	1,250,000.00	7,656
92347X-AA-4	VZOT 2016-1A A		07/12/2016	BANK OF AMERICA		399,933	400,000.00	
92976G-AH-4	WELLS FARGO BK NA		02/10/2016	WELLS FARGO		618,919	575,000.00	8,721
981464-CW-8	WFNMT 2012-A A		07/15/2016	JP MORGAN SECURITIES		1,045,641	1,000,000.00	1,933
981464-DG-2	WFNMT 2012-C A		02/09/2016	JP MORGAN SECURITIES		611,250	600,000.00	1,004
981464-DS-6	WFNMT 2013-A A		03/11/2016	VARIOUS		1,000,664	1,000,000.00	394
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	106,840,001	104,846,768.04	440,674

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399997	Subtotal - Bonds - Part 3				X X X	235,760,050	231,722,688.09	708,982
8399998	Summary Item from Part 5 for Bonds				X X X	67,711,158	68,285,289.42	266,498
8399999	Total - Bonds				X X X	303,471,208	300,007,977.51	975,480
00912X-30-2	AIR LEASE CORP		05/12/2016	COWEN AND COMPANY	2,860.000	85,430		
05329W-10-2	AUTONATION INC COM		08/30/2016	MERRILL LYNCH	1,870.000	89,612		
06652K-10-3	BANKUNITED INC		07/20/2016	VARIOUS	450.000	13,571		
099724-10-6	BORGWARNER INC		10/18/2016	ISI GROUP	2,730.000	91,036		
26483E-10-0	DUN & BRADSTREET CORP		11/02/2016	JP MORGAN SECURITIES	120.000	14,170		
27579R-10-4	EAST WEST BANCORP INC		03/28/2016	DAVIDSON & CO	2,610.000	84,978		
302130-10-9	EXPEDITORS INTERNATIONAL WASH INC		05/03/2016	BARCLAYS CAPITAL	60.000	2,859		
413086-10-9	HARMAN INTERNATIONAL INDS INC		02/24/2016	VARIOUS	1,080.000	78,795		
44919P-50-8	IAC INTERACTIVECORP COM		02/12/2016	VARIOUS	750.000	35,666		
525327-10-2	LEIDOS HLDGS INC COM		08/19/2016	COWEN AND COMPANY	2,390.000	92,770		
501889-20-8	LKQ CORP		12/20/2016	EVERCORE ISI	470.000	14,988		
56418H-10-0	MANPOWERGROUP INC		06/29/2016	VARIOUS	260.000	17,527		
57772K-10-1	MAXIM INTEGRATED PRODUCTS INC		02/12/2016	RAYMOND JAMES	2,350.000	74,765		
55303A-10-5	MGM GROWTH PROPERTIES LLC-A		04/20/2016	MERRILL LYNCH	6,710.000	140,910		
65249B-10-9	NEWS CORP/NEW-CL A-W/I		12/20/2016	VARIOUS	2,480.000	28,012		
G66721-10-4	NORWEGIAN CRUISE LINE HLDGS	C	08/12/2016	WELLS FARGO	2,300.000	88,699		
695263-10-3	PACWEST BANCORP		02/24/2016	VARIOUS	2,490.000	78,228		
74051N-10-2	PREMIER INC-CLASS A		12/20/2016	VARIOUS	3,370.000	107,257		
761152-10-7	RESMED INC		12/20/2016	CITIGROUP GLOBAL	350.000	21,662		
770323-10-3	ROBERT HALF INTERNATIONAL INC		04/27/2016	VARIOUS	2,260.000	97,939		
749660-10-6	RPC INC		09/29/2016	VARIOUS	5,530.000	87,772		
74978Q-10-5	RSP PERMIAN INC		11/04/2016	BERNSTEIN	2,410.000	89,660		
858912-10-8	STERICYCLE INC		12/21/2016	GOLDMAN, SACHS & CO	1,340.000	102,533		
87157D-10-9	SYNAPTICS INC		12/20/2016	VARIOUS	520.000	31,757		
92342Y-10-9	VERIFONE HOLDINGS INC		06/29/2016	VARIOUS	2,440.000	50,383		
966837-10-6	WHOLE FOODS MARKET INC		03/02/2016	PIPER JAFFRAY	2,570.000	83,562		
969904-10-1	WILLIAMS SONOMA		09/27/2016	ISI GROUP	1,790.000	90,196		
G98294-10-4	XL GROUP PLC SHS	C	04/29/2016	KEEFE BRUYETTE & WOODS	2,620.000	86,355		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	1,881,092	X X X	
024071-84-7	AMERICAN BALANCED FUND-R4		12/21/2016	VARIOUS	1,447.881	35,306		
024524-12-6	AMERICAN BEACON BR L/C VA-N		12/23/2016	VARIOUS	52.275	1,246		
90386H-10-7	APEXCM SMALL/MID CAP GROWTH		01/27/2016	APEX SMALL/MID CAP	292,098.219	3,969,615		
14949P-20-8	CAUSEWAY INTERNATIONAL VALUE FD-IN	C	12/23/2016	VARIOUS	664,155.752	8,976,657		
24610C-85-7	DELAWARE VALUE FUND-I		12/23/2016	VARIOUS	699,979.527	11,599,553		
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	04/07/2016	VARIOUS	54,529.000	2,999,989		

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SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
464286-53-3	ISHARES MSCI EMERG MKT VOLATILITY	C	08/15/2016	STATE STREET	46,367.000	2,399,919		
57629E-15-9	MASSMUTUAL PREMIER CORE BOND FD CL		12/20/2016	DIVIDEND REINVESTMENT	6.879	73		
57629E-30-8	MASSMUTUAL PREMIER INTL EQUITY FUN	C	12/20/2016	VARIOUS	413.314	4,679		
57629S-73-7	MASSMUTUAL SEL BLUE CHIP GROWTH		12/19/2016	VARIOUS	983.060	15,375		
57629S-68-7	MASSMUTUAL SELECT INDEXED EQUITY		12/19/2016	VARIOUS	1,634.736	30,510		
649280-83-1	NEW WORLD FD INC R5		12/23/2016	VARIOUS	27.302	1,390		
665130-10-0	NORTHERN MID CAP INDEX		12/19/2016	VARIOUS	86.136	1,457		
665162-72-3	NORTHERN SMALL CAP INDEX		12/19/2016	VARIOUS	244.024	2,759		
72701U-40-1	PLAN ULTRASHORT DURATION BONDS		12/30/2016	VARIOUS	1,901.148	18,880		
72701U-30-2	PLAN ULTRASHORT DURATION GOV'T		12/30/2016	VARIOUS	295.559	2,959		
595636-9F-0	SSGA S&P 500 INDX NL FUND CTF		01/19/2016	STATE STREET GLOBAL ADVISORS	48,040.759	4,257,904		
87279B-10-6	T ROWE PRICE FLOATING RATE FUND		12/01/2016	VARIOUS	1,041,673.946	10,209,541		
779562-10-7	T ROWE PRICE NEW HORIZONS FUND		12/19/2016	VARIOUS	225.632	9,598		
74149P-30-9	T ROWE PRICE RETIREMENT 2030 FUND		12/22/2016	VARIOUS	4,655.479	104,599		
74149P-77-0	T ROWE PRICE RETIREMENT 2035 FUND		12/22/2016	VARIOUS	344.987	5,683		
74149P-40-8	T ROWE PRICE RETIREMENT 2040 FUND		12/22/2016	VARIOUS	621.086	14,309		
921908-87-7	VANGUARD REIT INDEX FUND-ADM		12/22/2016	VARIOUS	0.993	116		
92828W-36-1	VIRTUS EMERG MARKET OPPORT- I FUND	C	12/22/2016	VARIOUS	671,949.946	6,209,719		
92913L-78-3	VOYA HIGH YIELD BOND FUND		12/01/2016	VARIOUS	2,123,527.214	16,145,259		
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	67,017,095	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	68,898,187	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	597,157	X X X	
9799999	Total - Common Stocks				X X X	69,495,344	X X X	
9899999	Total - Preferred and Common Stocks				X X X	69,495,344	X X X	
9999999	Totals				X X X	372,966,552	X X X	975,480

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36200Q-YY-4	GNMA I 15 YR #569627		12/15/2016	PRINCIPAL RECEIPT		2,407	2,406.65	2,492	2,405		(1,583)		(1,583)		823		1,584	1,584	83	02/15/2017
36201F-RA-7	GNMA I 15 YR #581981		12/15/2016	PRINCIPAL RECEIPT		1,508	1,508.33	1,533	1,507		(771)		(771)		736		772	772	38	05/15/2017
36201B-HY-5	GNMA I 15 YR P/T POOL #5		12/15/2016	PRINCIPAL RECEIPT		73,473	73,472.56	74,827	73,434		(49,171)		(49,171)		24,263		49,210	49,210	2,252	06/15/2017
36201J-GM-5	GNMA I 15 YR P/T POOL #5		12/15/2016	PRINCIPAL RECEIPT		12,985	12,985.20	13,005	12,965		(2,209)		(2,209)		10,756		2,229	2,229	373	05/15/2017
36200R-KH-4	GNMA I 15YR #570096		09/15/2016	PRINCIPAL RECEIPT		2,121	2,120.79	2,150	2,117		(973)		(973)		1,145		976	976	41	12/15/2016
36200R-LW-0	GNMA I 30-YR #570141		12/15/2016	PRINCIPAL RECEIPT		1,354	1,354.48	1,354	1,354						1,354				48	12/15/2031
36179R-VB-2	GNMA II #MA3310 3.5% 12		12/20/2016	PRINCIPAL RECEIPT		389,445	389,444.98	411,169			(5,437)		(5,437)		405,731		(16,286)	(16,286)	7,360	12/20/2045
36202E-ZG-7	GNMA II POOL #004343		12/20/2016	PRINCIPAL RECEIPT		60,455	60,455.25	62,297	62,227		(38)		(38)		62,189		(1,734)	(1,734)	1,610	01/20/2039
36202E-NA-3	GNMA II POOL #3985		12/20/2016	PRINCIPAL RECEIPT		39,858	39,858.42	40,220	40,141		(8)		(8)		40,134		(275)	(275)	1,089	05/20/2037
36205R-XM-4	GNMA P/T POOL #398584		12/15/2016	PRINCIPAL RECEIPT		1,293	1,292.69	1,261	1,265		1		1		1,266		27	27	80	06/15/2029
36207J-2F-9	GNMA P/T POOL #433774		12/15/2016	PRINCIPAL RECEIPT		6,297	6,296.53	6,426	6,398		(4)		(4)		6,395		(98)	(98)	223	05/15/2028
36210B-WF-8	GNMA P/T POOL #487646		12/15/2016	PRINCIPAL RECEIPT		179	179.29	176	176		3		3		179				7	09/15/2029
36211R-MX-4	GNMA P/T POOL #520674		12/15/2016	PRINCIPAL RECEIPT		472	471.84	474	474						473		(2)	(2)	19	04/15/2030
36225A-D2-3	GNMA P/T POOL #780121		12/15/2016	PRINCIPAL RECEIPT		7,086	7,085.92	7,620	7,279		(19)		(19)		7,260		(174)	(174)	362	04/15/2025
38379K-KZ-0	GNMA REMIC 2015-78 A		12/16/2016	PRINCIPAL RECEIPT		136,758	136,758.10	139,942			(249)		(249)		139,693		(2,935)	(2,935)	1,339	06/16/2040
38376G-A7-5	GNR 2011-10 AC		12/16/2016	PRINCIPAL RECEIPT		64,695	64,694.56	67,173			(481)		(481)		66,692		(1,998)	(1,998)	439	11/16/2044
38378X-FJ-5	GNR 2014-112 AD		12/16/2016	PRINCIPAL RECEIPT		100,837	100,836.77	101,451			20		20		101,471		(634)	(634)	296	02/16/2040
38379K-FK-9	GNR 2015-37 A		12/16/2016	PRINCIPAL RECEIPT		302,527	302,527.27	306,592			(595)		(595)		305,997		(3,470)	(3,470)	3,621	12/16/2050
38379K-LJ-5	GNR 2015-75 AB		12/16/2016	PRINCIPAL RECEIPT		355,513	355,513.29	363,623			(5,596)		(5,596)		358,027		(2,514)	(2,514)	6,970	11/16/2044
62888W-AC-0	NGN 2010-R3 3A		12/07/2016	PRINCIPAL RECEIPT		190,292	190,292.08	192,492			(177)		(177)		192,316		(2,023)	(2,023)	1,571	12/08/2020
62889C-AA-7	NGN 2011-R2 1A		12/07/2016	PRINCIPAL RECEIPT		158,025	158,024.62	158,420			(23)		(23)		158,396		(372)	(372)	591	02/06/2020
690353-J4-0	OVERSEAS PRIVATE INV C		05/16/2016	CALLED @ 100.0000000		110,027	110,027.16	110,549			(52)		(52)		110,497		(470)	(470)		11/15/2017
912828-S2-7	US TREASURY NOTE		11/29/2016	BARCLAYS CAPITAL		436,588	450,000.00	453,551			(276)		(276)		453,274		(16,687)	(16,687)	2,105	06/30/2021
912828-F9-6	US TREASURY NOTES		12/01/2016	DEUTSCHE BANK		1,825,289	1,800,000.00	1,805,480	1,805,438		(352)		(352)		1,805,086		20,203	20,203	18,930	10/31/2021
912828-G5-3	US TREASURY NOTES		01/25/2016	CGM		1,519,746	1,500,000.00	1,486,875	1,488,700		118		118		1,488,818		30,928	30,928	4,380	11/30/2021
912828-H7-8	US TREASURY NOTES		01/25/2016	GREENWICH CAPITAL MARKET		2,994,961	3,000,000.00	2,988,990	2,988,990		662		662		2,989,652		5,309	5,309	7,296	01/31/2017
912828-J7-6	US TREASURY NOTES		12/01/2016	MORGAN STANLEY		493,008	500,000.00	495,723	496,108		543		543		496,651		(3,643)	(3,643)	10,361	03/31/2022
912828-J8-4	US TREASURY NOTES		05/27/2016	VARIOUS		4,014,063	4,000,000.00	3,950,760	3,950,760		2,622		2,622		3,953,382		60,680	60,680	26,899	03/31/2020
912828-M5-6	US TREASURY NOTES		12/05/2016	VARIOUS		3,587,422	3,500,000.00	3,564,941			(3,495)		(3,495)		3,561,446		25,976	25,976	58,557	11/15/2025
912828-R3-6	US TREASURY NOTES		11/29/2016	DEUTSCHE BANK		751,125	800,000.00	790,656			113		113		790,769		(39,644)	(39,644)	7,039	05/15/2026
912828-R8-5	US TREASURY NOTES		12/27/2016	VARIOUS		1,036,529	1,050,000.00	1,055,578			(888)		(888)		1,054,690		(18,161)	(18,161)	4,915	06/15/2019
912828-RF-9	US TREASURY NOTES		01/19/2016	BANK OF AMERICA		4,411,516	4,400,000.00	4,408,932	4,408,932		(666)		(666)		4,408,266		3,250	3,250	17,165	08/31/2016
912828-S7-6	US TREASURY NOTES		12/27/2016	CGM		720,322	750,000.00	753,486			(269)		(269)		753,218		(32,895)	(32,895)	3,439	07/31/2021
912828-SC-5	US TREASURY NOTES		01/25/2016	BARCLAYS CAPITAL		5,010,156	5,000,000.00	5,000,400	5,000,400		(24)		(24)		5,000,376		9,780	9,780	21,281	01/31/2017
912828-SD-3	US TREASURY NOTES		05/27/2016	BARCLAYS CAPITAL		1,007,070	1,000,000.00	1,006,680	1,003,509		(452)		(452)		1,003,057		4,013	4,013	10,268	01/31/2019
912828-SF-8	US TREASURY NOTES		11/14/2016	DEUTSCHE BANK		506,270	500,000.00	502,852	502,596		(350)		(350)		502,246		4,024	4,024	12,554	02/15/2022
912828-SH-4	US TREASURY NOTES		07/06/2016	VARIOUS		1,882,566	1,850,000.00	1,859,684	1,858,748		(1,318)		(1,318)		1,857,430		25,136	25,136	21,206	02/28/2019
912828-SS-0	US TREASURY NOTES		06/23/2016	DEUTSCHE BANK		4,010,020	4,000,000.00	4,029,844	4,009,558		(3,392)		(3,392)		4,006,166		3,854	3,854	22,565	04/30/2017
912828-T5-9	US TREASURY NOTES		11/10/2016	BARCLAYS CAPITAL		4,723,685	4,745,000.00	4,749,263			(27)		(27)		4,749,236		(25,551)	(25,551)	4,171	10/15/2019
912828-T6-7	US TREASURY NOTES		11/15/2016	JP MORGAN SECURITIES		490,313	500,000.00	499,512			3		3		499,515		(9,202)	(9,202)	294	10/31/2021
912828-TM-2	US TREASURY NOTES		06/23/2016	VARIOUS		1,995,703	2,000,000.00	1,987,180	1,987,180		1,372		1,372		1,988,552		7,151	7,151	6,488	08/31/2017
912828-TS-9	US TREASURY NOTES		05/23/2016	VARIOUS		7,127,237	7,150,000.00	7,100,594	7,100,594		6,410		6,410		7,107,003		20,234	20,234	21,611	09/30/2017
912828-UJ-7	US TREASURY NOTES		05/23/2016	VARIOUS		4,999,023	5,000,000.00	4,975,000	4,975,000		2,719		2,719		4,977,719		21,305	21,305	28,369	01/31/2018

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
912828-WJ-5	US TREASURY NOTES	06/23/2016	CGM		3,200,625	3,000,000.00	3,052,148	3,049,270		(2,562)		(2,562)		3,046,707		153,918	153,918	45,448	05/15/2024	
912828-XD-7	US TREASURY NOTES	05/27/2016	CGM		3,058,711	3,000,000.00	2,960,977	2,963,828		2,129		2,129		2,965,957		92,754	92,754	27,510	05/31/2022	
912828-XK-3	US TREASURY NOTES	07/06/2016	MORGAN STANLEY		1,005,703	1,000,000.00	997,227	997,608		479		479		998,087		7,616	7,616	8,654	07/15/2018	
912828-XP-0	US TREASURY NOTES	01/25/2016	BARCLAYS CAPITAL		3,988,438	4,000,000.00	3,977,640	3,977,640		917		917		3,978,557		9,881	9,881	12,160	07/31/2017	
0599999	Subtotal - Bonds - U.S. Governments			X X X	66,813,696	66,512,606.78	66,519,219	52,776,601		(63,346)		(63,346)		66,431,653		382,042	382,042	432,077	X X X	
312967-4A-7	FEDERAL HOME LOAN GOL	12/15/2016	PRINCIPAL RECEIPT		9,342	9,342.44	9,367	9,339		(2)		(2)		9,337		6	6	187	06/01/2019	
312967-J7-8	FEDERAL HOME LOAN GOL	12/15/2016	PRINCIPAL RECEIPT		34,827	34,827.06	34,892	34,803		(6)		(6)		34,798		29	29	712	05/01/2019	
31335H-3N-1	FGTW PL C90805	12/15/2016	PRINCIPAL RECEIPT		15,707	15,707.24	16,156	15,953		(16)		(16)		15,937		(230)	(230)	431	03/01/2024	
3128QJ-Q3-3	FHARM 5/1 POOL 1G1374	02/15/2016	VARIOUS		304,587	290,765.16	290,742	290,664		(25)		(25)		290,639		13,948	13,948	1,690	12/01/2036	
31294M-AC-5	FHLMC #E02703	12/15/2016	PRINCIPAL RECEIPT		58,041	58,040.81	59,057	58,880		(35)		(35)		58,845		(804)	(804)	1,162	07/01/2025	
3128ME-SM-4	FHLMC #G15724	12/15/2016	PRINCIPAL RECEIPT		162,918	162,918.49	173,712	137		137		137		173,849		(10,931)	(10,931)	2,443	01/01/2029	
3128S4-FJ-1	FHLMC ARM 3/1 POOL#1Q0	02/16/2016	VARIOUS		190,326	182,501.02	182,972	182,928		(49)		(49)		182,880		7,446	7,446	1,137	11/01/2036	
312966-W5-9	FHLMC GOLD #B14268	12/15/2016	PRINCIPAL RECEIPT		50,622	50,621.72	50,558	50,540		(1)		(1)		50,538		83	83	1,226	10/01/2019	
3128MJ-V2-3	FHLMC GOLD #G08632	12/15/2016	PRINCIPAL RECEIPT		392,158	392,157.82	411,030	410,868		(246)		(246)		410,622		(18,464)	(18,464)	8,572	03/01/2045	
31335A-QK-7	FHLMC GOLD #G60458 3.5	12/15/2016	PRINCIPAL RECEIPT		213,859	213,858.58	224,986	224,986		(67)		(67)		224,919		(11,060)	(11,060)	2,866	01/01/2044	
3132GU-KK-9	FHLMC GOLD #Q08998	12/15/2016	PRINCIPAL RECEIPT		86,027	86,026.81	89,051	89,000		(45)		(45)		88,955		(2,928)	(2,928)	1,772	06/01/2042	
3132M9-T5-3	FHLMC GOLD #Q28972	12/15/2016	PRINCIPAL RECEIPT		491,519	491,519.28	523,929	523,554		(31,381)		(31,381)		492,172		(653)	(653)	10,277	10/01/2044	
3132M9-2R-4	FHLMC GOLD #Q29184	01/26/2016	VARIOUS		2,752,458	2,586,854.70	2,736,530	2,736,530		(3,457)		(3,457)		2,733,074		19,385	19,385	16,540	10/01/2044	
3128GW-2X-5	FHLMC GOLD 15 YR #E925	12/15/2016	PRINCIPAL RECEIPT		4,999	4,999.12	5,097	5,010		(6)		(6)		5,004		(5)	(5)	116	11/01/2017	
3128GW-2U-1	FHLMC GOLD 15YR #E9258	12/15/2016	PRINCIPAL RECEIPT		954	953.81	972	956		(1)		(1)		955		(1)	(1)	24	11/01/2017	
31292H-BB-9	FHLMC GOLD P/T POOL #C	12/15/2016	PRINCIPAL RECEIPT		361	361.18	361	361						361				18	03/01/2030	
31403D-XF-1	FNARM 5/1 POOL 745978	12/27/2016	PRINCIPAL RECEIPT		69,369	69,369.20	69,705	69,661		(9)		(9)		69,652		(283)	(283)	634	10/01/2036	
3138ET-J2-3	FNMA #AL8380	12/27/2016	PRINCIPAL RECEIPT		128,191	128,190.88	140,129	140,129		(289)		(289)		139,840		(11,649)	(11,649)	2,146	09/01/2025	
3138WC-WA-	FNMA #AS3340	12/27/2016	PRINCIPAL RECEIPT		155,014	155,014.23	159,204	159,204		16		16		159,221		(4,206)	(4,206)	1,358	09/01/2024	
31388V-MM-7	FNMA 15-YR #616064	11/25/2016	PRINCIPAL RECEIPT		805	804.86	808	802		(284)		(284)		519		286	286	20	11/01/2016	
31409G-SV-9	FNMA 5/1 ARM #870932	06/27/2016	VARIOUS		251,359	239,876.46	241,629	241,556		(63)		(63)		241,493		9,865	9,865	3,246	10/01/2037	
31411F-UW-2	FNMA 7/1 ARM #906997	06/27/2016	VARIOUS		188,879	180,753.12	179,765	179,802		12		12		179,814		9,066	9,066	2,409	05/01/2037	
3138EM-3Z-2	FNMA AL5315	12/27/2016	PRINCIPAL RECEIPT		296,769	296,768.56	312,303	312,860		(262)		(262)		312,598		(15,829)	(15,829)	6,025	06/01/2042	
31379R-EM-6	FNMA P/T POOL #426840	12/27/2016	PRINCIPAL RECEIPT		1,637	1,637.07	1,790	1,663		(4)		(4)		1,659		(22)	(22)	85	01/01/2025	
31371L-BA-6	FNMA POOL #254833	12/27/2016	PRINCIPAL RECEIPT		387,686	387,686.25	399,438	399,438		(2,122)		(2,122)		397,316		(9,630)	(9,630)	4,744	08/01/2018	
31407X-XZ-9	FNMA POOL #844096	12/27/2016	PRINCIPAL RECEIPT		33,112	33,111.76	33,319	33,295		(9)		(9)		33,286		(174)	(174)	1,733	11/01/2035	
31417A-JP-5	FNMA POOL #AB3869	12/27/2016	PRINCIPAL RECEIPT		85,233	85,233.04	88,496	88,437		(60)		(60)		88,378		(3,145)	(3,145)	1,685	11/01/2041	
31417B-PD-3	FNMA POOL #AB4919	02/25/2016	VARIOUS		2,240,563	2,144,548.94	2,204,864	2,197,628		(364)		(364)		2,197,264		43,299	43,299	11,355	04/01/2027	
31417G-F2-7	FNMA POOL #AB9184	12/27/2016	PRINCIPAL RECEIPT		423,008	423,007.69	433,583	433,583		(174)		(174)		433,409		(10,401)	(10,401)	5,286	04/01/2043	
3138E0-KJ-7	FNMA POOL #AJ7496	12/27/2016	PRINCIPAL RECEIPT		201,387	201,387.18	207,932	206,532		(300)		(300)		206,232		(4,845)	(4,845)	3,959	12/01/2026	
3138EJ-3E-6	FNMA POOL #AL2596	02/25/2016	VARIOUS		1,288,248	1,254,252.80	1,284,825	1,282,782		(900)		(900)		1,281,882		6,366	6,366	5,530	11/01/2027	
3138ET-NT-9	FNMA POOL #AL8501	12/27/2016	PRINCIPAL RECEIPT		93,067	93,067.37	97,866	97,866		(93)		(93)		97,773		(4,706)	(4,706)	549	12/01/2030	
3138MJ-S9-1	FNMA POOL #AQ3243	06/30/2016	VARIOUS		1,362,503	1,325,816.78	1,372,635	1,367,820		(1,605)		(1,605)		1,366,215		(3,712)	(3,712)	16,294	12/01/2027	
3138WA-WU-	FNMA POOL #AS1558	01/26/2016	VARIOUS		2,636,874	2,463,919.69	2,615,797	2,613,197		(1,067)		(1,067)		2,612,130		24,744	24,744	15,815	01/01/2044	
3138WB-UK-9	FNMA POOL #AS2385	12/27/2016	PRINCIPAL RECEIPT		188,832	188,831.63	199,512	199,245		(176)		(176)		199,068		(10,237)	(10,237)	4,859	05/01/2044	
3138WC-NT-6	FNMA POOL #AS3101	06/27/2016	VARIOUS		3,834,035	3,580,472.16	3,791,384	3,786,919		(2,734)		(2,734)		3,784,185		49,850	49,850	78,253	08/01/2044	

E14.1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138WD-BZ-3	FNMA POOL #AS3655		12/27/2016	PRINCIPAL RECEIPT		718,780	718,779.77	779,988	779,657		(906)		(906)		778,751		(59,971)	(59,971)	17,264	10/01/2044
3138WE-KK-4	FNMA POOL #AS4797		12/27/2016	PRINCIPAL RECEIPT		300,652	300,651.92	311,645	311,584		(177)		(177)		311,407		(10,755)	(10,755)	6,454	04/01/2045
3138WE-3H-0	FNMA POOL #AS5299		02/02/2016	VARIOUS		2,465,802	2,407,275.39	2,441,128	2,440,482		(167)		(167)		2,440,315		25,487	25,487	10,660	07/01/2030
3138WG-DN-	FNMA POOL #AS6408		12/27/2016	PRINCIPAL RECEIPT		117,133	117,132.84	123,905			(66)		(66)		123,839		(6,706)	(6,706)	1,039	01/01/2046
3138WG-G6-5	FNMA POOL #AS6520		12/27/2016	PRINCIPAL RECEIPT		48,399	48,399.35	50,952			(6)		(6)		50,946		(2,547)	(2,547)	195	01/01/2046
3138Y4-6V-6	FNMA POOL #AX3583		12/27/2016	PRINCIPAL RECEIPT		499,727	499,726.98	521,434	521,120		(8,217)		(8,217)		512,903		(13,176)	(13,176)	10,375	07/01/2042
3138YH-U6-5	FNMA POOL #AY4204		01/26/2016	VARIOUS		2,126,281	2,034,402.82	2,101,157	2,101,128		(488)		(488)		2,100,640		25,641	25,641	11,434	05/01/2045
31418A-X5-2	FNMA POOL #MA1599		12/27/2016	VARIOUS		1,724,399	1,669,099.38	1,737,167			(438)		(438)		1,736,730		(12,331)	(12,331)	12,000	09/01/2043
3128JR-P7-5	FREDDIE MAC 7/1 ARM PO		02/16/2016	VARIOUS		340,321	325,871.70	325,210	325,187		(9)		(9)		325,178		15,143	15,143	1,917	11/01/2036
560420-AB-7	ME ST FIN TXBL 09A		10/01/2016	Sink PMT @ 100.0000000		165,000	165,000.00	176,091			(11,091)		(11,091)		165,000				4,785	10/01/2019
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar.				X X X	27,141,770	26,121,545.06	27,213,073	23,470,743		(67,252)		(67,252)		27,120,528		21,243	21,243	291,281	X X X
E14.2	02529F-AA-2		12/12/2016	PRINCIPAL RECEIPT		41,046	41,045.74	41,043			24		24		41,067		(22)	(22)	41	06/12/2020
	00817Y-AQ-1		01/26/2016	WELLS FARGO		746,574	755,000.00	751,837	752,148		19		19		752,167		(5,593)	(5,593)	5,432	11/15/2024
	13975H-AC-0		12/20/2016	PRINCIPAL RECEIPT		634,145	634,145.39	634,591			(164)		(164)		634,427		(281)	(281)	2,661	05/21/2018
	009363-AN-2		01/26/2016	TD SECURITIES		993,670	1,000,000.00	995,660	995,660		140		140		995,800		(2,130)	(2,130)	7,517	02/15/2018
	02006V-AC-5		01/26/2016	WELLS FARGO		2,999,648	3,000,000.00	2,991,480	2,991,480		445		445		2,991,925		7,723	7,723	4,693	06/17/2019
	03065E-AE-5		12/08/2016	PRINCIPAL RECEIPT		286,087	286,087.33	286,154			(23)		(23)		286,132		(44)	(44)	3,451	01/08/2019
	03064V-AC-2		01/19/2016	WELLS FARGO		996,563	1,000,000.00	996,420	996,420		118		118		996,538		24	24	1,149	02/08/2019
	03065N-AB-1		01/19/2016	WELLS FARGO		1,472,004	1,475,000.00	1,471,062	1,471,062		131		131		1,471,193		811	811	1,929	01/08/2019
	026874-CZ-8		10/19/2016	BARCLAYS CAPITAL		660,426	650,000.00	648,687	649,058		206		206		649,264		11,162	11,162	18,854	07/16/2019
	0258M0-DR-7		03/14/2016	WELLS FARGO		924,334	925,000.00	923,761	924,282		83		83		924,366		(32)	(32)	6,890	09/22/2017
	02665W-AQ-4		10/26/2016	RAMIREZ		998,612	995,000.00	994,075	994,144		319		319		994,462		4,150	4,150	13,580	12/11/2017
	02582J-GJ-3		05/31/2016	WELLS FARGO		2,001,172	2,000,000.00	2,002,344	2,000,801		(422)		(422)		2,000,378		793	793	9,147	05/15/2019
	03524B-AC-0		06/03/2016	VARIOUS		1,997,880	2,000,000.00	1,997,550	1,997,832		187		187		1,998,018		(138)	(138)	15,375	01/27/2017
	052769-AA-4		01/27/2016	RBC DAIN		1,981,560	2,000,000.00	1,993,320	1,993,320		241		241		1,993,561		(12,001)	(12,001)	4,767	12/15/2017
	064255-BA-9		12/27/2016	TD US		748,643	750,000.00	749,100	749,492		296		296		749,788		(1,146)	(1,146)	14,258	09/08/2017
	071813-BD-0		01/26/2016	BARCLAYS CAPITAL		376,605	375,000.00	374,779	374,953		3		3		374,956		1,649	1,649	3,739	01/15/2017
	05531F-AM-5		08/16/2016	STIFEL		1,771,319	1,765,000.00	1,762,811	1,764,119		268		268		1,764,387		6,931	6,931	28,152	01/12/2018
	075887-AU-3		11/30/2016	FULL CALL		698,503	650,000.00	763,523	712,990		(16,655)		(16,655)		696,335		2,168	2,168	34,938	05/15/2019
	075887-BD-0		11/30/2016	PARTIAL CALL		142,889	142,000.00	142,382			(163)		(163)		142,219		670	670	1,278	12/15/2017
	06406H-CA-5		12/19/2016	VARIOUS		1,001,185	1,000,000.00	998,190	999,616		323		323		999,939		1,246	1,246	32,067	01/17/2017
	05567L-7E-1		06/23/2016	VARIOUS		2,022,120	2,000,000.00	2,023,760	2,023,760		(3,777)		(3,777)		2,019,983		2,137	2,137	27,642	09/14/2017
	10138M-AK-1		11/07/2016	FULL CALL		1,136,184	1,050,000.00	1,237,310	1,148,808		(27,047)		(27,047)		1,121,761		14,423	14,423	70,554	01/15/2019
	05565Q-CC-0		05/31/2016	SUNTRUST		1,998,200	2,000,000.00	1,987,340	1,993,735		1,398		1,398		1,995,133		3,067	3,067	15,813	11/06/2017
	07388R-AE-7		12/12/2016	PRINCIPAL RECEIPT		714,574	714,573.55	730,473			(10,439)		(10,439)		720,034		(5,461)	(5,461)	24,248	02/11/2044
	07388Q-AE-9		12/13/2016	PRINCIPAL RECEIPT		94,012	94,011.94	97,732			(1,236)		(1,236)		96,496		(2,484)	(2,484)	2,010	06/11/2050
	07401D-BC-4		12/13/2016	PRINCIPAL RECEIPT		108,483	108,483.38	112,891			(1,620)		(1,620)		111,271		(2,787)	(2,787)	3,119	06/11/2050
	12189P-AG-7		07/15/2016	Sink PMT @ 100.0000000		75	75.46	87			(11)		(11)		75				3	01/15/2021
	140420-NG-1		07/19/2016	VARIOUS		2,468,982	2,475,000.00	2,464,719	2,464,828		2,218		2,218		2,467,046		1,936	1,936	20,368	02/13/2017
	14313L-AC-0		01/26/2016	VARIOUS		534,627	534,983.39	534,400	534,400		69		69		534,469		158	158	369	10/16/2017
	14912L-2Y-6		03/15/2016	MATURITY		1,000,000	1,000,000.00	1,134,050	1,005,651		(5,651)		(5,651)		1,000,000				27,500	03/15/2016

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
14912L-6N-6	CATERPILLAR FINL SVC		10/19/2016	VARIOUS		1,340,084	1,300,000.00	1,298,843	1,298,874		166		166		1,299,040		41,044	41,044	29,104	11/13/2020
20267U-AA-7	CBSLT 2016-B A1		12/27/2016	PRINCIPAL RECEIPT		15,542	15,541.50	15,537			9		9		15,546		(5)	(5)	77	10/25/2040
17305E-FK-6	CCCIT 2013-A10 A10		01/26/2016	WELLS FARGO		2,999,883	3,000,000.00	2,999,550	2,999,550		312		312		2,999,862		21	21	10,463	02/07/2018
17305E-FC-4	CCCIT 2013-A3 A3		01/26/2016	WELLS FARGO		4,003,594	4,000,000.00	4,002,400	4,002,400		(294)		(294)		4,002,106		1,488	1,488	23,063	07/23/2018
17305E-FN-0	CCCIT 2014-A2 A2		01/26/2016	INTL FCSTONE		1,999,531	2,000,000.00	1,995,200	1,995,200		292		292		1,995,492		4,039	4,039	8,897	02/22/2019
17305E-FS-9	CCCIT 2014-A6 A6		12/15/2016	JP MORGAN SECURITIES		3,018,164	3,000,000.00	3,022,031	3,021,235		(5,605)		(5,605)		3,015,630		2,534	2,534	91,554	07/15/2021
17305E-FU-4	CCCIT 2014-A8 A8		01/26/2016	RBC DAIN		2,016,797	2,000,000.00	2,004,680	2,004,680		(141)		(141)		2,004,539		12,257	12,257	10,572	04/09/2020
151020-AR-5	CELGENE CORP		01/25/2016	MARKAX		905,751	900,000.00	897,561	897,687		21		21		897,708		8,043	8,043	14,733	08/15/2022
161571-BT-0	CHAIT 2007-A3 A3		01/19/2016	JP MORGAN SECURITIES		626,063	600,000.00	670,664	614,266		(625)		(625)		613,641		12,422	12,422	3,225	04/15/2019
161571-GP-3	CHAIT 2014-A6 A6		01/26/2016	WELLS FARGO		2,524,627	2,520,000.00	2,514,733	2,514,733		235		235		2,514,968		9,658	9,658	3,881	07/15/2019
161571-GQ-1	CHAIT 2014-A7 A		01/26/2016	WELLS FARGO		1,920,760	1,915,000.00	1,909,523	1,909,523		200		200		1,909,723		11,037	11,037	3,230	11/15/2019
161571-HA-5	CHAIT 2015-A7 A7		01/26/2016	BARCLAYS CAPITAL		3,015,469	3,000,000.00	2,989,800	2,989,800		273		273		2,990,073		25,396	25,396	5,940	07/15/2020
17275R-AH-5	CISCO SYSTEMS INC		10/17/2016	VARIOUS		1,640,870	1,500,000.00	1,650,045	1,636,836		(24,812)		(24,812)		1,612,024		28,846	28,846	82,016	01/15/2020
17401Q-AB-7	CITIZENS BANK NA/RI		10/13/2016	KEYBANC CAPITAL MKTS		1,519,740	1,500,000.00	1,498,590	1,498,880		215		215		1,499,095		20,645	20,645	32,054	12/04/2019
14041N-ET-4	COMET 2014-A4 A5		01/19/2016	JP MORGAN SECURITIES		2,511,035	2,500,000.00	2,500,475	2,500,475		(14)		(14)		2,500,461		10,574	10,574	3,803	07/15/2020
14041N-EY-3	COMET 2015-A5		01/19/2016	WELLS FARGO		3,512,852	3,500,000.00	3,488,170	3,488,170		228		228		3,488,398		24,453	24,453	5,755	05/17/2021
126191-AA-3	COMM 2012-9W57 A		11/14/2016	PRINCIPAL RECEIPT		1,000,000	1,000,000.00	1,009,996	1,002,114		(2,114)		(2,114)		1,000,000				21,676	02/10/2029
126192-AB-9	COMM 2012-LC4 A2		12/12/2016	PRINCIPAL RECEIPT		1,082,532	1,082,532.22	1,093,333	1,084,427		(1,032)		(1,032)		1,083,395		(863)	(863)	16,078	12/10/2044
12625K-AA-3	COMM 2013 CR8 A1		12/12/2016	PRINCIPAL RECEIPT		100,410	100,409.50	99,484			156		156		99,640		770	770	392	06/10/2046
12631D-AW-3	COMM 2014-CR17 A1		01/26/2016	VARIOUS		757,349	761,965.93	754,392	754,392		342		342		754,734		2,615	2,615	1,551	05/10/2047
20826F-AJ-5	CONOCOPHILLIPS CO		05/31/2016	MILLIUM		996,310	1,000,000.00	993,030	993,729		571		571		994,300		2,010	2,010	12,100	05/15/2020
067383-AB-5	CR BARD INC		01/15/2016	MATURITY		2,000,000	2,000,000.00	1,996,780	1,999,973		27		27		2,000,000				28,750	01/15/2016
22546Q-AV-9	CR SUISSE NEW YORK		01/26/2016	GOLDMAN, SACHS & CO		994,370	1,000,000.00	992,820	992,820		210		210		993,030		1,340	1,340	4,344	04/27/2018
235851-AN-2	DANAHER CORP		01/26/2016	BB&T		1,405,852	1,400,000.00	1,398,124	1,398,311		42		42		1,398,354		7,498	7,498	8,598	09/15/2018
233050-AN-3	DBUBS 2011 LC1A A1		11/14/2016	PRINCIPAL RECEIPT		339,255	339,255.01	348,094	341,482		(16,595)		(16,595)		324,886		14,369	14,369	3,431	11/10/2046
254683-BE-4	DCENT 2013-A5 A5		01/19/2016	WELLS FARGO		1,999,922	2,000,000.00	1,999,000	1,999,000		15		15		1,999,015		907	907	2,138	04/15/2019
254683-BJ-3	DCENT 2014-A3 A3		01/19/2016	CHARLES SCHWAB		2,502,539	2,500,000.00	2,497,225	2,497,225		107		107		2,497,332		5,207	5,207	3,135	10/15/2019
278058-DH-2	EATON CORP		01/26/2016	WELLS FARGO		1,132,350	1,000,000.00	1,139,520	1,139,520		(2,901)		(2,901)		1,136,619		(4,269)	(4,269)	24,904	03/20/2019
29379V-AP-8	ENTERPRISE PROD		01/26/2016	BARCLAYS CAPITAL		2,087,280	2,000,000.00	2,097,620	2,097,620		(1,329)		(1,329)		2,096,291		(9,011)	(9,011)	42,756	09/01/2020
26875P-AL-5	EOG RES INC		05/31/2016	MILLIUM		1,000,420	1,000,000.00	1,003,550	1,003,184		(298)		(298)		1,002,886		(2,466)	(2,466)	16,469	04/01/2020
33843P-AA-4	FCAT 2016-3 A1		12/15/2016	PRINCIPAL RECEIPT		152,986	152,986.15	152,984			50		50		153,035		(49)	(49)	466	12/15/2019
35104V-AB-8	FCRT 2016-1 A2		12/15/2016	PRINCIPAL RECEIPT		31,629	31,628.54	31,551			23		23		31,574		55	55	436	10/15/2021
34529U-AD-6	FORDO 2012-A A4		02/16/2016	PRINCIPAL RECEIPT		152,901	152,900.90	152,862	152,901						152,901				203	06/15/2017
302570-BD-7	FPL GROUP CAPITAL INC		01/25/2016	MORGAN STANLEY		1,774,418	1,620,000.00	1,774,175	1,774,175		(3,115)		(3,115)		1,771,060		3,358	3,358	39,690	03/01/2019
36830N-AC-3	GEEMT 2013-1 A3		03/22/2016	VARIOUS		592,562	592,562.02	592,549	592,571		(4)		(4)		592,567		(5)	(5)	1,052	03/22/2017
36962G-3U-6	GENERAL ELEC CAP CORP		11/04/2016	WELLS FARGO		1,066,420	1,000,000.00	1,182,880	1,084,111		(29,919)		(29,919)		1,054,192		12,228	12,228	57,188	05/01/2018
375558-BE-2	GILEAD SCIENCES INC		06/23/2016	WELLS FARGO		608,946	600,000.00	599,934	599,941		10		10		599,951		8,995	8,995	8,757	09/04/2018
378272-AD-0	GLENCORE FDG LLC		12/14/2016	TENDER OFFER		1,363,382	1,350,000.00	1,343,277	1,346,261		974		974		1,347,235		16,146	16,146	43,364	01/15/2019
378272-AK-4	GLENCORE FDG LLC		05/31/2016	VARIOUS		1,906,300	2,500,000.00	1,950,000	1,950,000		14,769		14,769		1,964,769		(58,469)	(58,469)	25,516	04/16/2020
380956-AC-6	GOLDCORP INC		01/26/2016	MARKAX		969,790	1,000,000.00	969,150	969,150		937		937		970,087		(297)	(297)	7,910	03/15/2018
38144L-AB-6	GOLDMAN SACHS GROUP I		05/31/2016	WELLS FARGO		1,055,670	1,000,000.00	1,171,030	1,064,754		(15,952)		(15,952)		1,048,803		6,867	6,867	47,222	09/01/2017
36251F-AT-3	GSMS 2015-GC28 A2		01/26/2016	CGM		307,828	300,000.00	304,395	304,395		(76)		(76)		304,319		3,509	3,509	1,401	02/10/2048
41283L-AD-7	HARLEY-DAVIDSON FINL		10/19/2016	US BANCORP PIPER		939,458	925,000.00	921,457	922,338		554		554		922,892		16,565	16,565	24,358	09/15/2019

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
40414L-AH-2	HCP INC		09/14/2016	MILLER TABAK (MTHH)		506,820	500,000.00	498,645	499,201		131		131		499,333		7,487	7,487	14,875	02/01/2020
42328B-AA-0	HELIOS LEASING I LLC		11/29/2016	Sink PMT @ 100.0000000		26,660	26,659.93	26,607			53		53		26,660				135	05/29/2024
437076-BB-7	HOME DEPOT INC		05/31/2016	LOOP CAPITAL		1,022,830	1,000,000.00	1,023,200	1,020,348		(3,097)		(3,097)		1,017,252		5,578	5,578	16,438	09/10/2018
40428H-PH-9	HSBC USA INC		10/26/2016	MARKAX		1,000,100	1,000,000.00	992,870	996,281		1,475		1,475		997,757		2,343	2,343	20,854	01/16/2018
446438-RG-0	HUNTINGTON NATIONAL B		10/19/2016	SUNTRUST		2,011,420	2,000,000.00	1,996,840	1,997,943		374		374		1,998,317		13,103	13,103	37,950	04/01/2019
446438-RN-5	HUNTINGTON NATL BK		05/31/2016	GOLDMAN SACHS & CO		777,511	775,000.00	772,760	773,134		302		302		773,437		4,075	4,075	6,588	06/30/2018
458140-AL-4	INTEL CORP		11/02/2016	TD SECURITIES		1,504,905	1,500,000.00	1,498,050	1,498,735		537		537		1,499,271		5,634	5,634	18,113	12/15/2017
46849L-SN-2	JACKSON NATL LIFE		10/19/2016	BAIRD		1,025,750	1,000,000.00	999,070	999,084		140		140		999,224		26,526	26,526	22,461	12/09/2020
477877-AD-6	JDOT 2014-B A3		05/31/2016	VARIOUS		2,149,672	2,150,000.00	2,149,530	2,149,963		13		13		2,149,976		(303)	(303)	10,707	11/15/2018
47770V-AR-1	JOBS OH TXBL 13B		05/31/2016	WELLS FARGO		1,506,285	1,500,000.00	1,500,000	1,500,000						1,500,000		6,285	6,285	21,718	01/01/2017
24422E-SB-6	JOHN DEERE CAP CORP		08/16/2016	KEYBANC CAPITAL MKTS		1,655,313	1,650,000.00	1,646,189	1,648,299		479		479		1,648,778		6,535	6,535	20,020	03/12/2018
24422E-QF-9	JOHN DEERE CAPITAL CO		10/20/2016	VARIOUS		1,021,575	1,000,000.00	1,170,960	1,053,668		(33,299)		(33,299)		1,020,369		1,206	1,206	56,222	04/13/2017
46625H-HW-3	JP MORGAN CHASE & CO		01/15/2016	MATURITY		2,000,000	2,000,000.00	2,085,580	2,001,161		(1,161)		(1,161)		2,000,000				26,000	01/15/2016
46644F-AB-7	JPMBB 2015-C28 A2		01/26/2016	BARCLAYS CAPITAL		1,027,773	1,000,000.00	1,007,970	1,007,970		(145)		(145)		1,007,825		19,949	19,949	4,468	10/15/2048
46629Y-AC-3	JPMCC 2007-CB18 A4		12/12/2016	PRINCIPAL RECEIPT		824,309	824,309.14	832,552			(1,602)		(1,602)		830,950		(6,641)	(6,641)	8,127	06/12/2047
46631Q-AD-4	JPMCC 2007-CB20 A4		12/12/2016	PRINCIPAL RECEIPT		270,496	270,495.72	282,064			(5,835)		(5,835)		276,229		(5,733)	(5,733)	10,127	02/12/2051
46636D-AE-6	JPMCC 2011-C4 A3		11/15/2016	PRINCIPAL RECEIPT		87,670	87,670.26	94,006	92,408		(1,434)		(1,434)		90,974		(3,304)	(3,304)	7,238	07/15/2046
489170-AD-2	KENAMETAL INC		05/31/2016	JP MORGAN SECURITIES		1,938,620	2,000,000.00	1,997,340	1,998,482		158		158		1,998,639		(60,019)	(60,019)	31,211	11/01/2019
49327M-2G-8	KEY BANK NA		05/31/2016	KEYBANC CAPITAL MKTS		525,410	525,000.00	524,192	524,326		64		64		524,390		1,019	1,019	8,433	03/16/2020
49327M-2N-3	KEY BK NA		10/19/2016	US BANCORP PIPER		508,900	500,000.00	499,755			50		50		499,805		9,095	9,095	7,246	03/08/2019
53117C-AL-6	LIBERTY PPTY LP		10/19/2016	WELLS FARGO		1,051,930	1,000,000.00	1,124,540	1,040,025		(17,939)		(17,939)		1,022,086		29,844	29,844	69,747	10/01/2017
53944V-AG-4	LLOYDS BK PLC		01/26/2016	LLOYD US		1,123,886	1,125,000.00	1,122,570	1,122,570		70		70		1,122,640		1,247	1,247	4,102	05/14/2018
539830-BJ-7	LOCKHEED MARTIN CORP		05/31/2016	VARIOUS		2,014,170	2,000,000.00	1,996,460	1,996,460		290		290		1,996,750		17,420	17,420	13,156	11/23/2018
565849-AN-6	MARATHON OIL CORP		05/31/2016	MILLIUM		911,310	1,000,000.00	993,290	993,950		540		540		994,489		(83,179)	(83,179)	150	06/01/2020
59217G-AX-7	MET LIFE GLOB FDG I		01/26/2016	WELLS FARGO		1,491,975	1,500,000.00	1,470,360	1,472,029		246		246		1,472,274		19,701	19,701	24,875	01/10/2023
59156R-AR-9	METLIFE INC		09/08/2016	BARCLAYS CAPITAL		550,635	500,000.00	622,870	560,299		(15,466)		(15,466)		544,833		5,802	5,802	36,641	08/15/2018
59511V-AA-7	MICRON SEMICONDUCTOR		07/15/2016	Sink PMT @ 100.0000000		250,000	250,000.00	250,148			(148)		(148)		250,000				1,573	01/15/2019
60687Y-AE-9	MIZUHO FINL GROUP		11/02/2016	DEUTSCHE BANK		497,870	500,000.00	500,000						500,000		(2,130)	(2,130)	1,578	09/13/2021	
60920L-AA-2	MONDELEZ INTL HOLDING		12/27/2016	TD US		977,210	1,000,000.00	997,840			131		131		997,971		(20,761)	(20,761)	2,799	10/28/2019
617446-7U-7	MORGAN STANLEY		01/26/2016	BARCLAYS CAPITAL		1,000,790	1,000,000.00	999,290	999,662		10		10		999,672		1,118	1,118	5,549	04/25/2018
61761J-VM-8	MORGAN STANLEY		06/23/2016	WELLS FARGO		1,004,770	1,000,000.00	1,002,980	1,002,505		(587)		(587)		1,001,918		2,852	2,852	18,385	01/05/2018
61750C-AH-0	MSC 2006-HQ9 AJ		12/14/2016	PRINCIPAL RECEIPT		921,073	921,073.29	923,952			(1,735)		(1,735)		922,217		(1,144)	(1,144)	17,618	07/12/2044
61755Y-AF-1	MSC 2007-IQ15 A4		12/13/2016	PRINCIPAL RECEIPT		59,275	59,274.56	61,500			(638)		(638)		60,862		(1,588)	(1,588)	1,048	06/11/2049
63307A-2C-8	NATL BK OF CDA		10/19/2016	TD SECURITIES		506,000	500,000.00	499,665	499,672		87		87		499,759		6,241	6,241	8,925	12/14/2018
63946C-AD-0	NBCUNVL ENTERPRISE		01/25/2016	WELLS FARGO		1,002,250	1,000,000.00	991,660	992,752		142		142		992,893		9,357	9,357	5,648	04/15/2019
670346-AK-1	NUCOR CORP		01/26/2016	BAIRD		799,560	750,000.00	802,823	802,823		(1,463)		(1,463)		801,360		(1,800)	(1,800)	7,069	06/01/2018
68268N-AN-3	ONEOK PARTNERS LP		11/03/2016	STIFEL		1,044,950	1,000,000.00	999,820	999,846		29		29		999,875		45,075	45,075	43,594	03/15/2020
68389X-AN-5	ORACLE CORP		06/29/2016	BNY CAP		2,008,700	2,000,000.00	1,993,440	1,997,228		1,034		1,034		1,997,262		11,438	11,438	17,333	10/15/2017
69371R-M6-0	PACCAR INC MTN		01/25/2016	US BANK		1,099,483	1,100,000.00	1,096,260	1,096,260		93		93		1,096,353		3,130	3,130	8,769	08/14/2018
709604-AA-0	PENTA AIRCRAFT		10/31/2016	Sink PMT @ 100.0000000		55,178	55,178.12	55,239			(61)		(61)		55,178				350	04/29/2025
500472-AB-1	PHILLIPS ELECTRONIC NV		05/31/2016	TD SECURITIES		2,141,430	2,000,000.00	2,140,240	2,140,240		(15,188)		(15,188)		2,125,052		16,378	16,378	63,889	03/11/2018
69353R-EU-8	PNC BANK NA		10/19/2016	BANK OF AMERICA		766,838	750,000.00	749,505	749,521		75		75		749,596		17,241	17,241	17,711	11/05/2020
74153W-CE-7	PRICOA GLOBAL FDG 1		05/31/2016	BB&T		2,001,920	2,000,000.00	1,998,600	1,999,237		193		193		1,999,430		2,490	2,490	21,375	08/18/2017

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
76720A-AM-8	RIO TINTO FIN USA PLC	C	06/23/2016	VARIOUS		1,521,235	1,500,000.00	1,500,915	1,500,807		(122)		(122)		1,500,685		20,550	20,550	17,406	12/14/2018
77578J-AA-6	ROLLS-ROYCE PLC	C	10/19/2016	VARIOUS		1,221,064	1,200,000.00	1,199,376	1,199,404		95		95		1,199,498		21,566	21,566	28,975	10/14/2020
828807-CD-7	SIMON PROPERTY GROUP		10/26/2016	CGM		2,227,800	2,000,000.00	2,391,480	2,237,937		(45,761)		(45,761)		2,192,176		35,624	35,624	140,308	02/01/2020
843646-AN-0	SOUTHERN PWR CO		03/14/2016	MILLER TABAK (MTHH)		999,170	1,000,000.00	999,420	999,458		56		56		999,514		(344)	(344)	6,064	12/01/2017
873782-AA-4	TAGUA LEASING LLC		10/12/2016	Sink PMT @ 100.0000000		56,043	56,042.63	56,432			(389)		(389)		56,043				400	07/12/2024
87233Q-AA-6	TC PIPELINES LP		05/31/2016	MARKAX		485,625	500,000.00	538,400	525,734		(1,794)		(1,794)		523,941		(38,316)	(38,316)	10,850	06/15/2021
89114Q-AG-3	TORONTO DOMINION MTN	C	01/26/2016	GOLDMAN, SACHS & CO		1,169,713	1,175,000.00	1,165,189	1,165,189		286		286		1,165,475		4,237	4,237	4,067	04/30/2018
89236T-CP-8	TOYOTA MTR CR CORP		01/25/2016	WELLS FARGO		1,364,741	1,365,000.00	1,361,779	1,361,779		83		83		1,361,862		2,879	2,879	11,460	07/13/2018
89236T-CF-0	TOYOTA MTR CR MTN		01/25/2016	BROWNSTONE		1,009,180	1,000,000.00	999,250	999,366		10		10		999,376		9,804	9,804	8,122	03/12/2020
90261X-HH-8	UBS AG STAMFORD CT		06/23/2016	VARIOUS		2,007,390	2,000,000.00	1,996,660	1,996,660		402		402		1,997,062		10,328	10,328	19,750	03/26/2018
906581-AA-1	UNION 11 LEASING LLC		10/24/2016	PRINCIPAL RECEIPT		119,900	119,900.08	121,964			(101)		(101)		121,863		(1,963)	(1,963)	1,203	01/23/2024
90783T-AA-8	UNION PACIFIC RR CO 200		07/02/2016	Sink PMT @ 100.0000000		20,706	20,706.02	22,673			(1,967)		(1,967)		20,706					07/02/2025
913017-BQ-1	UNITED TECHNOLOGIES C		10/12/2016	C L KING & ASSOCIATES		1,546,594	1,400,000.00	1,739,136	1,579,919		(44,584)		(44,584)		1,535,336		11,258	11,258	103,853	02/01/2019
91324P-CH-3	UNITEDHEALTH GROUP		10/19/2016	WELLS FARGO		445,540	425,000.00	424,541	424,605		49		49		424,655		20,886	20,886	10,352	12/15/2021
91324P-CK-6	UNITEDHEALTH GROUP		01/26/2016	BAIRD		2,004,220	2,000,000.00	1,999,620	1,999,704		13		13		1,999,718		4,502	4,502	14,983	07/17/2017
907833-AE-7	UNP RR CO 1998 98-A		08/23/2016	Sink PMT @ 100.0000000		86,125	86,125.37	90,991			(4,866)		(4,866)		86,125				2,885	02/23/2019
92343V-BD-5	VERIZON COMMUNICATIO		04/04/2016	WELLS FARGO		1,510,800	1,500,000.00	1,567,740	1,513,789		(4,264)		(4,264)		1,509,525		1,275	1,275	12,750	11/01/2016
92826C-AA-0	VISA INC		01/25/2016	UBS WARBURG		1,001,830	1,000,000.00	998,880	998,880		38		38		998,918		2,912	2,912	1,467	12/14/2017
928668-AK-8	VOLKSWAGEN GROUP AM		01/26/2016	CHARLES SCHWAB		1,927,680	2,000,000.00	1,920,320	1,920,320		2,215		2,215		1,922,535		5,145	5,145	6,142	05/22/2018
25468P-CV-6	WALT DISNEY CO MTN		09/08/2016	MILLIUM		509,620	500,000.00	496,515	497,937		732		732		498,669		1,951	1,951	4,293	12/01/2017
92936Y-AB-7	WFRBS 2012-C8 A2		12/16/2016	PRINCIPAL RECEIPT		293,300	293,300.47	299,154	295,284		(1,114)		(1,114)		294,170		(870)	(870)	5,319	08/15/2045
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	159,634,261	158,540,923.54	160,750,212	152,417,116		(338,873)		(338,873)		159,144,871		489,382	489,382	2,320,760	X X X
8399997	Subtotal - Bonds - Part 4				X X X	253,589,727	251,175,075.38	254,482,504	228,664,460		(469,471)		(469,471)		252,697,052		892,667	892,667	3,044,118	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	67,409,073	68,285,289.42	67,711,158			(357,676)		(357,676)		67,353,481		55,591	55,591	637,409	X X X
8399999	Total - Bonds				X X X	320,998,800	319,460,364.80	322,193,662	228,664,460		(827,147)		(827,147)		320,050,533		948,258	948,258	3,681,527	X X X
G02602-10-3	AMDOCS LIMITED	C	01/28/2016	MORGAN STANLEY		1,480.00	79,714	54,469	80,764	(26,295)			(26,295)	54,469		25,246	25,246	252		
06652K-10-3	BANKUNITED INC		01/28/2016	MORGAN STANLEY		2,200.00	72,629	62,539	79,332	(16,793)			(16,793)	62,539		10,091	10,091			
099502-10-6	BOZ ALLEN HAMILTON HLD		01/28/2016	VARIOUS		4,110.00	117,254	105,038	126,794	(21,755)			(21,755)	105,038		12,216	12,216			
116794-10-8	BRUKER BIOSCIENCES CO		02/05/2016	VARIOUS		7,840.00	175,509	152,615	190,277	(37,662)			(37,662)	152,615		22,894	22,894			
171798-10-1	CIMAREX ENERGY CO		05/12/2016	VARIOUS		900.00	83,070	80,442	80,442					80,442		2,628	2,628	19		
125581-80-1	CIT GROUP INC		03/01/2016	VARIOUS		3,990.00	117,988	158,403	158,403					158,403		(40,415)	(40,415)	314		
19625X-10-2	COLONY STARWOOD HOM		06/16/2016	VARIOUS		3,850.00	87,616	87,164	87,164					87,164		452	452	143		
26483E-10-0	DUN & BRADSTREET CORP		08/02/2016	VARIOUS		1,020.00	104,546	106,009	106,009					106,009		(1,463)	(1,463)	154		
27579R-10-4	EAST WEST BANCORP INC		11/10/2016	BRUSWELLS		450.00	19,304	14,651						14,651		4,653	4,653	180		
302130-10-9	EXPEDITORS INTERNATIO		04/29/2016	VARIOUS		1,780.00	79,423	70,609	80,278	(9,669)			(9,669)	70,609		8,814	8,814			
337915-10-2	FIRSTMERIT CORPORATIO		01/26/2016	VARIOUS		9,890.00	177,867	172,864	184,449	(11,584)			(11,584)	172,864		5,003	5,003			
412822-10-8	HARLEY DAVIDSON INC		12/02/2016	VARIOUS		2,030.00	84,211	92,142	92,142					92,142		(7,931)	(7,931)	305		

E14.5

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.							
44919P-50-8	IAC INTERACTIVECORP CO		05/12/2016	VARIOUS	1,640.00	83,865		91,697	98,482	(6,785)			(6,785)		91,697		(7,832)	(7,832)			
497266-10-6	KIRBY CORP		01/28/2016	RBC DAIN	3,170.00	147,901		166,805	166,805						166,805		(18,904)	(18,904)			
525327-10-2	LEIDOS HLDGS INC COM		12/02/2016	JEFFERIES & CO, INC	450.00	23,128		17,264							17,264		5,864	5,864		144	
501889-20-8	LKQ CORP		03/09/2016	VARIOUS	3,350.00	89,957		81,480	99,261	(17,781)			(17,781)		81,480		8,477	8,477			
56418H-10-0	MANPOWERGROUP INC		12/07/2016	VARIOUS	1,100.00	82,743		73,871	92,719	(18,848)			(18,848)		73,871		8,872	8,872		129	
577933-10-4	MAXIMUS INC		01/28/2016	MORGAN STANLEY	1,570.00	81,711		69,192	88,313	(19,121)			(19,121)		69,192		12,519	12,519			
55303A-10-5	MGM GROWTH PROPERTI		06/07/2016	VARIOUS	3,150.00	72,249		66,150							66,150		6,099	6,099			
595137-10-0	MICROSEMI CORP		11/03/2016	VARIOUS	2,830.00	96,927		92,230	92,230						92,230		4,697	4,697			
649445-10-3	NEW YORK CMNTY BANCO		12/20/2016	VARIOUS	10,150.00	162,625		165,648	165,648						165,648		(3,023)	(3,023)		3,618	
65249B-10-9	NEWS CORP/NEW-CL A-W/I		01/28/2016	MORGAN STANLEY	5,700.00	72,596		72,158	76,152	(3,994)			(3,994)		72,158		438	438			
690768-40-3	OWENS ILLINOIS INC		01/14/2016	JEFFERIES & CO, INC	7,340.00	102,403		127,863	127,863						127,863		(25,460)	(25,460)			
695156-10-9	PACKAGING CORP OF AME		06/08/2016	VARIOUS	2,590.00	156,419		163,300	163,300						163,300		(6,881)	(6,881)		2,173	
695263-10-3	PACWEST BANCORP		08/30/2016	ALGO TRADER	370.00	15,777		11,743							11,743		4,034	4,034		185	
714046-10-9	PERKINELMER INC		08/05/2016	VARIOUS	4,340.00	225,056		141,887	232,494	(90,607)			(90,607)		141,887		83,169	83,169		445	
723484-10-1	PINNACLE WEST CAPITAL		02/19/2016	VARIOUS	2,797.00	184,395		180,351	180,351						180,351		4,044	4,044		1,469	
69370C-10-0	PTC INC		09/09/2016	VARIOUS	2,950.00	93,588		102,159	102,159						102,159		(8,571)	(8,571)			
693656-10-0	PVH CORP		04/01/2016	VARIOUS	1,770.00	150,447		130,361	130,361						130,361		20,087	20,087		35	
759351-60-4	REINSURANCE GROUP OF		11/07/2016	VARIOUS	2,110.00	200,430		146,825	180,511	(33,685)			(33,685)		146,825		53,605	53,605		1,559	
761152-10-7	RESMED INC		02/12/2016	VARIOUS	1,870.00	105,449		100,400	100,400						100,400		5,049	5,049			
810186-10-6	SCOTTS MIRACLE-GRO CO		08/09/2016	VARIOUS	2,943.00	211,391		154,380	189,853	(35,473)			(35,473)		154,380		57,011	57,011		1,081	
87157D-10-9	SYNAPTICS INC		01/28/2016	MORGAN STANLEY	970.00	65,353		77,930	77,930						77,930		(12,577)	(12,577)			
871607-10-7	SYNOPSIS INC		07/01/2016	VARIOUS	3,550.00	170,059		139,059	161,916	(22,856)			(22,856)		139,059		30,999	30,999			
887389-10-4	TIMKEN CO		01/14/2016	KEYBANC CAPITAL MKTS	5,910.00	146,095		168,960	168,967	(7)			(7)		168,960		(22,865)	(22,865)			
896818-10-1	TRIUMPH GROUP INC		02/03/2016	VARIOUS	3,500.00	93,548		139,125	139,125						139,125		(45,577)	(45,577)			
904214-10-3	UMPQUA HLDGS CORP		01/28/2016	MORGAN STANLEY	5,020.00	72,252		78,735	79,818	(1,083)			(1,083)		78,735		(6,483)	(6,483)		803	
91307C-10-2	UNITED THERAPEUTICS C		04/20/2016	VARIOUS	1,120.00	134,598		171,191	175,403	(4,212)			(4,212)		171,191		(36,592)	(36,592)			
917047-10-2	URBAN OUTFITTERS INC		03/08/2016	VARIOUS	8,170.00	213,615		181,337	185,868	(4,530)			(4,530)		181,337		32,277	32,277			
92342Y-10-9	VERIFONE HOLDINGS INC		01/28/2016	MORGAN STANLEY	3,090.00	68,871		86,582	86,582						86,582		(17,710)	(17,710)			
989701-10-7	ZIONS BANCORP		11/10/2016	VARIOUS	4,690.00	116,377		128,018	128,037	(19)			(19)		128,018		(11,642)	(11,642)		158	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	4,638,956	X X X	4,483,646	4,756,602	(382,759)			(382,759)		4,483,646		155,312	155,312		13,166	X X X
024071-84-7	AMERICAN BALANCED FUN		12/21/2016	VARIOUS	21,680.20	530,441		519,646	484,378	2,914			2,914		519,646		10,794	10,794			
024524-12-6	AMERICAN BEACON BR L/C		12/22/2016	CAPITAL GAIN		3											3	3			
24610C-85-7	DELAWARE VALUE FUND-I		12/23/2016	CAPITAL GAIN		109,942											109,942	109,942			
233203-82-7	DIMENSIONAL LARGE CAP		01/07/2016	INVESTORS SECURITY SERVIC	329,240.89	9,617,126		7,796,026	10,147,204	(2,351,178)			(2,351,178)		7,796,026		1,821,100	1,821,100			
57629E-30-8	MASSMUTUAL PREMIER IN		12/20/2016	CAPITAL GAIN		173											173	173			
57629S-73-7	MASSMUTUAL SEL BLUE C		12/16/2016	CAPITAL GAIN		970											970	970			
57629S-68-7	MASSMUTUAL SELECT IND		12/16/2016	CAPITAL GAIN		2,284											2,284	2,284			
665130-10-0	NORTHERN MID CAP INDE		12/16/2016	CAPITAL GAIN		67											67	67			
665162-72-3	NORTHERN SMALL CAP IN		12/16/2016	CAPITAL GAIN		139											139	139			
72701U-40-1	PLAN ULTRASHORT DURA		12/30/2016	CAPITAL GAIN		6,186											6,186	6,186			
72701U-30-2	PLAN ULTRASHORT DURA		12/30/2016	CAPITAL GAIN		978											978	978			

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
808509-37-6	SCHWAB FUND INTER L/C I	C	01/07/2016	CHARLES SCHWAB	592,992.68	4,257,687		4,498,940	4,500,814	(1,874)			(1,874)		4,498,940		(241,253)	(241,253)		
808509-41-8	SCHWAB FUND US S/M CO		01/07/2016	CAPITAL GAIN REINVESTMENT	359,872.83	3,969,397		4,120,490	4,199,716	(79,226)			(79,226)		4,120,490		(151,092)	(151,092)		
779562-10-7	T ROWE PRICE NEW HORI		12/16/2016	CAPITAL GAIN		1,162											1,162	1,162		
74149P-20-0	T ROWE PRICE RETIREME		07/18/2016	MASSMUTUAL	355.19	7,395		7,429	6,994	435			435		7,429		(34)	(34)		
74149P-30-9	T ROWE PRICE RETIREME		12/22/2016	VARIOUS	6,935.17	162,727		159,635	150,653	8,406			8,406		159,635		3,093	3,093		
74149P-77-0	T ROWE PRICE RETIREME		12/22/2016	VARIOUS	1,186.30	19,001		19,917	18,717	1,185			1,185		19,917		(915)	(915)		
74149P-40-8	T ROWE PRICE RETIREME		12/22/2016	CAPITAL GAIN		419											419	419		
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	18,686,097	X X X	17,122,083	19,508,476	(2,419,338)			(2,419,338)		17,122,083		1,564,016	1,564,016		X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	23,325,053	X X X	21,605,729	24,265,078	(2,802,097)			(2,802,097)		21,605,729		1,719,328	1,719,328	13,166	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	620,371	X X X	597,157							597,157		23,214	23,214	6,345	X X X
9799999	Total - Common Stocks				X X X	23,945,424	X X X	22,202,886	24,265,078	(2,802,097)			(2,802,097)		22,202,886		1,742,542	1,742,542	19,511	X X X
9899999	Total - Preferred and Common Stocks				X X X	23,945,424	X X X	22,202,886	24,265,078	(2,802,097)			(2,802,097)		22,202,886		1,742,542	1,742,542	19,511	X X X
9999999	Totals					344,944,224	X X X	344,396,548	252,929,538	(2,802,097)	(827,147)		(3,629,244)		342,253,419		2,690,800	2,690,800	3,701,038	X X X

E14.7

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-MV-9	US TREASURY NOTE		02/24/2016	CITIGROUP GLOBAL	05/18/2016	JP MORGAN SECURI	4,800,000.00	4,938,187	4,909,687	4,909,396		(28,791)		(28,791)			291	291	98,885	63,082
912828-S2-7	US TREASURY NOTE		06/23/2016	MORGAN KEEGAN & CO	11/29/2016	VARIOUS	5,000,000.00	4,967,188	4,875,078	4,969,789		2,601		2,601			(94,711)	(94,711)	22,103	
912828-L9-9	US TREASURY NOTE N/B		05/31/2016	DEUTSCHE BANK	06/23/2016	CGM	4,090,000.00	4,092,237	4,125,148	4,092,206		(31)		(31)			32,942	32,942	8,252	5,196
912828-2G-4	US TREASURY NOTES		10/13/2016	KEYBANC CAPITAL MKT	12/05/2016	DEUTSCHE BANK	1,565,000.00	1,559,376	1,545,132	1,559,653		278		278			(14,522)	(14,522)	3,178	1,097
912828-B6-6	US TREASURY NOTES		01/19/2016	BANK AMERICA SECURI	12/01/2016	CGM	1,400,000.00	1,484,383	1,443,422	1,475,943		(8,440)		(8,440)			(32,521)	(32,521)	50,322	16,739
912828-J2-7	US TREASURY NOTES		01/19/2016	BARCLAYS CAPITAL	12/01/2016	CGM	1,400,000.00	1,395,297	1,359,367	1,395,710		413		413			(36,342)	(36,342)	36,598	12,174
912828-M5-6	US TREASURY NOTES		01/19/2016	BARCLAYS CAPITAL	06/03/2016	VARIOUS	5,000,000.00	5,086,523	5,196,348	5,084,384		(2,140)		(2,140)			111,964	111,964	50,944	21,016
912828-N4-8	US TREASURY NOTES		01/19/2016	BANK OF AMERICA	05/27/2016	CGM	4,000,000.00	4,051,406	4,072,500	4,047,849		(3,557)		(3,557)			24,651	24,651	28,462	4,231
912828-R3-6	US TREASURY NOTES		10/13/2016	VARIOUS	11/29/2016	DEUTSCHE BANK	3,700,000.00	3,684,691	3,473,953	3,684,759		68		68			(210,806)	(210,806)	32,554	19,840
912828-R9-3	US TREASURY NOTES		07/06/2016	JP MORGAN SECURITIE	12/23/2016	VARIOUS	5,000,000.00	5,003,320	4,964,244	5,002,574		(746)		(746)			(38,330)	(38,330)	14,761	934
912828-T5-9	US TREASURY NOTES		11/04/2016	VARIOUS	12/02/2016	VARIOUS	10,255,000.00	10,268,959	10,259,226	10,268,921		(38)		(38)			(9,696)	(9,696)	2,257	1,656
912828-U7-3	US TREASURY NOTES		12/27/2016	CGM	12/30/2016	CGM	1,500,000.00	1,491,680	1,496,484	1,491,702		23		23			4,782	4,782	850	850
912828-WZ-9	US TREASURY NOTES		01/19/2016	BARCLAYS CAPITAL	05/23/2016	BANK OF AMERICA	4,000,000.00	4,004,375	4,048,750	4,004,148		(227)		(227)			44,602	44,602	39,375	15,962
912803-EV-1	US TSY PRIN STRIPS		12/28/2016	VARIOUS	12/29/2016	GOLDMAN, SACHS &	1,660,000.00	650,775	652,994	650,831		56		56			2,163	2,163		
0599999	Bonds - U.S. Governments						53,370,000.00	52,678,397	52,422,333	52,637,865		(40,531)		(40,531)			(215,533)	(215,533)	388,541	162,777
3136G2-LD-7	FNMA (FED NATL MTG)		05/10/2016	BARCLAYS CAPITAL	08/17/2016	FULL CALL	1,500,000.00	1,504,710	1,500,000	1,504,159		(551)		(551)			(4,159)	(4,159)	13,125	6,490
740816-AB-9	PRES FELLOWS HARVARD		03/24/2016	WELLS FARGO	04/01/2016	FULL CALL	1,250,000.00	1,250,000	1,250,000	1,250,000									39,375	39,156
3199999	Bonds - U.S. Special Rev. and Special Assessment and all Non-Guar. Obligations						2,750,000.00	2,754,710	2,750,000	2,754,159		(551)		(551)			(4,159)	(4,159)	52,500	45,646
03523T-BE-7	ANHEUSER BUSCH	C	02/10/2016	BNP PARIBAS	08/16/2016	WELLS FARGO	550,000.00	639,480	630,003	624,085		(15,395)		(15,395)			5,918	5,918	25,338	3,670
06367T-HQ-6	BANK OF MONTREAL	C	07/13/2016	BMO CAPITAL MARKETS	12/27/2016	VARIOUS	1,200,000.00	1,198,848	1,194,034	1,198,959		111		111			(4,925)	(4,925)	5,183	
084670-BQ-0	BERKSHIRE HATHAWAY INC		03/08/2016	GOLDMAN, SACHS & CO	10/19/2016	BARCLAYS CAPITAL	245,000.00	244,481	251,787	244,541		60		60			7,246	7,246	3,219	
14313K-AD-0	CARMX 2012-3 A4		02/10/2016	BANK OF AMERICA	11/15/2016	PRINCIPAL RECEIPT	735,000.00	733,880	735,000	451,129		(282,752)		(282,752)			283,871	283,871	3,106	16
14313K-AE-8	CARMX 2012-3 B		04/20/2016	BANK OF AMERICA	11/15/2016	PRINCIPAL RECEIPT	925,000.00	923,916	925,000	925,000		1,084		1,084					5,935	283
14916R-AB-0	CATHOLIC HEALTH INITIATION		05/06/2016	VARIOUS	07/19/2016	RAYMOND JAMES	800,000.00	801,894	801,000	801,588		(306)		(306)			(588)	(588)	6,560	2,625
12527G-AC-7	CF INDUSTRIES INC		10/17/2016	JP MORGAN SECURITIE	12/22/2016	SUMRIDGE PARTNE	750,000.00	725,325	671,625	725,916		591		591			(54,291)	(54,291)	14,878	9,991
166764-BK-5	CHEVRON CORP 2.566% 5/16/2		05/09/2016	JP MORGAN SECURITIE	11/08/2016	VARIOUS	1,000,000.00	1,000,000	1,013,850	1,000,000							13,850	13,850	12,295	
12591A-AD-9	CHN 2012-B A4		03/26/2016	JP MORGAN SECURITIE	06/15/2016	PRINCIPAL RECEIPT	785,289.42	785,289	785,289	785,289									1,848	405
126408-GJ-6	CSX CORP		03/10/2016	CITICORP	11/17/2016	FULL CALL	700,000.00	731,556	715,372	712,661		(18,895)		(18,895)			2,711	2,711	40,942	14,591
36163T-AC-7	GEEMT 2014-1 A3		03/09/2016	BREAN CAPITAL	03/22/2016	FULL CALL	725,000.00	722,989	725,000	723,089		100		100			1,911	1,911	689	505
427866-AT-5	HERSHEY CO		02/10/2016	JANNEY	09/08/2016	US BANCORP PIPER	1,000,000.00	1,020,200	1,030,680	1,018,705		(1,495)		(1,495)			11,975	11,975	22,677	7,656
452151-SN-4	ILLINOIS ST MUNI		10/24/2016	JP MORGAN SECURITIE	12/02/2016	FULL CALL	750,000.00	753,053	750,000	752,980		(72)		(72)			(2,980)	(2,980)	21,980	18,333
87020P-AG-2	SWEDBANK AB	C	03/03/2016	WELLS FARGO	10/19/2016	SOCIEETE GENERALE	1,000,000.00	998,840	1,028,470	998,976		136		136			29,494	29,494	16,194	
89114Q-BG-2	TORONTO DOMINION BANK	C	03/31/2016	TD SECURITIES	12/27/2016	TD US	1,000,000.00	998,300	979,630	998,539		239		239			(18,909)	(18,909)	15,524	
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)						12,165,289.42	12,278,051	12,236,740	11,961,457		(316,594)		(316,594)			275,283	275,283	196,368	58,075
8399998	Subtotal - Bonds						68,285,289.42	67,711,158	67,409,073	67,353,481		(357,676)		(357,676)			55,591	55,591	637,409	266,498

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SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
8999998	Subtotal - Preferred Stocks						X X X													
G30397-10-6 336433-10-7 423452-10-1 649445-10-3 91307C-10-2 929740-10-8	ENDURANCE SPECIALTY HOLDING FIRST SOLAR INC HELMERICH & PAYNE INC NEW YORK CMNTY BANCORP INC UNITED THERAPEUTICS CORP WABTEC CORP		01/06/2016 05/06/2016 10/28/2016 10/26/2016 03/03/2016 01/27/2016	VARIOUS VARIOUS COWEN AND COMPANY MORGAN STANLEY GOLDMAN, SACHS & CO VARIOUS	10/05/2016 08/10/2016 11/04/2016 12/20/2016 04/20/2016 12/06/2016	VARIOUS MORGAN STANLEY BERNSTEIN DEUTSCHE BANK ISI GROUP VARIOUS	2,590.00 1,630.00 1,420.00 1,100.00 60.00 2,440.00	164,312 105,628 93,725 15,738 7,562 149,301	197,154 62,956 88,930 18,377 6,984 182,117	164,312 105,628 93,725 15,738 7,562 149,301										
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated)						X X X	536,266	556,518	536,266							20,251	20,251	2,141	
024071-84-7 74149P-30-9 74149P-77-0	AMERICAN BALANCED FUND-R4 T ROWE PRICE RETIREMENT 2030 T ROWE PRICE RETIREMENT 2035		06/16/2016 02/11/2016 02/25/2016	MASSMUTUAL MASSMUTUAL MASSMUTUAL	06/17/2016 09/09/2016 05/12/2016	VARIOUS MASSMUTUAL MASSMUTUAL	2,098.41 465.93 112.07	49,888 9,370 1,633	51,319 10,754 1,780	49,888 9,370 1,633										
9299999	Common Stocks - Mutual Funds						X X X	60,891	63,853	60,891							2,963	2,963	4,204	
9799998	Subtotal - Common Stocks						X X X	597,157	620,371	597,157							23,214	23,214	6,345	
9899999	Subtotal - Stocks						X X X	597,157	620,371	597,157							23,214	23,214	6,345	
9999999	Totals						X X X	68,308,315	68,029,444	67,950,638		(357,676)		(357,676)			78,805	78,805	643,754	266,498

E15.1

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
NONE											
1999999 Totals										XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 0
2. Total amount of intangible assets nonadmitted \$ 0

ET 6

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total				XXX	XXX

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other -Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due And Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year	
	BARCLAYS BANK PLC	C		02/22/2016	CASTLEOAK SECURIT	02/17/2017	609,897		818			610,000	609,079	1,108	1.486	1.629	MON	5,867	162	
	BUNGE NA FINANCE LP			11/28/2016	BARCLAYS CAPITAL	04/01/2017	284,076		(1,122)			281,000	285,198	4,145	5.900	1.910	AO		2,763	
	CNOOC FIN 2014 ULC	C		08/26/2016	BNP PARIBAS	04/30/2017	550,382		(399)			550,000	550,781	1,514	1.625	1.419	MON	4,469	2,979	
	FID NATL INFORM			07/08/2016	FTN FINANCIAL	06/05/2017	649,693		343			650,000	649,350	681	1.450	1.567	JD	4,713	995	
	SANTANDER UK PLC	C		06/23/2016	GOLDMAN, SACHS &	03/13/2017	75,001		(4)			75,000	75,005	309	1.375	1.370	MON	516	301	
	VERIZON COMMUNICATI			11/22/2016	WELLS FARGO	06/09/2017	650,751		(185)			650,000	650,936	537	1.351	1.091	MJSD	2,027	1,782	
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,819,800		(549)			2,816,000	2,820,349	8,294	X X X	X X X	X X X	17,592	8,982	
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)						2,819,800		(549)			2,816,000	2,820,349	8,294	X X X	X X X	X X X	17,592	8,982	
7799999	Totals - Issuer Obligations						2,819,800		(549)			2,816,000	2,820,349	8,294	X X X	X X X	X X X	17,592	8,982	
8199999	Totals - Subtotal - SVO Identified Funds														X X X	X X X	X X X			
8399999	Totals - Bonds						2,819,800		(549)			2,816,000	2,820,349	8,294	X X X	X X X	X X X	17,592	8,982	
8699999	Subtotals - Parent, Subsidiaries and Affiliates											X X X			X X X	X X X	X X X			
60934N-10-4	FEDERATED FUNDS			12/30/2016	FEDERATED INVESTO		160,631						160,631				MON	370		
CM1FCG-XX-9	FIDELITY GOVERNMENT PORTFOLIO -III			11/30/2016	STATE STREET		912						912				MON			
316175-10-8	FIDELITY INSTITL MONEY MARKET GOV			12/30/2016	FIDELITY INVESTMEN		483,437						483,437				MON	1,201		
72702*-12-6	PLAN INVESTMENT FUND GOVT REPO			12/01/2016	MUTUAL ADVANTAGE		207,780						207,780				MON	409		
CM1TPL-XX-4	STATE ST INSTITUTIONAL TREASURY			12/30/2016	STATE STREET		2,496,980						2,496,980				MON	278		
8899999	Exempt Money Market Mutual Funds - as Identified by SVO						3,349,740					X X X	3,349,740		X X X	X X X	X X X	2,258		
9199999	TOTALS						6,169,540		(549)			X X X	6,170,089	8,294	X X X	X X X	X X X	19,850	8,982	

E17

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
NONE																							
1449999 Totals						XXX	XXX	XXX	XXX					XXX								XXX	XXX

E18

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25											
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)											
NONE																																			
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX						XXX								XXX										

E19

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point					
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item										
									NONE																	
1449999 Total						X X X	X X X	X X X	X X X	X X X	X X X	X X X								X X X	X X X					

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

E20.1

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin At Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
NONE																			
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX

E21

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
NONE											
0999999 Gross Totals											
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64											

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)	
			NONE						
0199999 Total Collateral Pledged by Reporting Entity								X X X	X X X

E23

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
			NONE					
0299999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999 Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ 0 Book/Adjusted Carrying Value \$ 0

2. Average balance for the year Fair Value \$ 0 Book/Adjusted Carrying Value \$ 0

3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Date
NONE						
999999 Totals						XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ 0

Book/Adjusted Carrying Value \$ 0

2. Average balance for the year

Fair Value \$ 0

Book/Adjusted Carrying Value \$ 0

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
OPEN DEPOSITORIES						
CITIZENS BANK - OPERATING	PROVIDENCE, RI	0.453	85,298		5,228,255	
CITIZENS BANK - HEALTH INS EXCHANGE	PROVIDENCE, RI				388,158	
CITIZENS BANK - DENTAL UCDS	PROVIDENCE, RI				(859,160)	
CITIZENS BANK - VALUEPAY	PROVIDENCE, RI				(345,944)	
CITIZENS BANK - FACETS	PROVIDENCE, RI				(1,313,313)	
CITIZENS BANK - CLEARCYCLE	PROVIDENCE, RI				(6,505,729)	
CITIZENS BANK - ADMIN	PROVIDENCE, RI				(1,915,412)	
STATE STREET BANK	BOSTON, MA				4,936	
BANK RHODE ISLAND CD	PROVIDENCE, RI	1.000	258		51,791	
0199998 Deposits in (4) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X	85,556		(5,266,418)	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X	85,556		(5,266,418)	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	2,300	X X X
0599999 Total Cash	X X X	X X X	85,556		(5,264,118)	X X X

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(9,833,871)	4. April	27,431,553	7. July	681,095	10. October	6,670,074
2. February	4,841,153	5. May	7,448,987	8. August	5,409,598	11. November	521,594
3. March	(8,469,374)	6. June	(11,819,010)	9. September	8,934,534	12. December	(5,291,816)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
FEP FACETS REPURCHASE AGREEMENT	RA	12/30/2016	0.453	01/03/2017	17,303		6
8599999 Other Cash Equivalents					17,303		6
8699999 Total Cash Equivalents					17,303		6

E27

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits		
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value	
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI	B	Pledged for Out of Area and Line of Credit	28,023,371	27,778,354	81,050,244	80,513,895
41. South Carolina	SC						
42. South Dakota	SD						
43. Tennessee	TN						
44. Texas	TX						
45. Utah	UT						
46. Vermont	VT						
47. Virginia	VA						
48. Washington	WA						
49. West Virginia	WV						
50. Wisconsin	WI						
51. Wyoming	WY						
52. American Samoa	AS						
53. Guam	GU						
54. Puerto Rico	PR						
55. US Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien and Other	OT	X X X	X X X				
59. Total		X X X	X X X	28,023,371	27,778,354	81,050,244	80,513,895

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page		X X X	X X X			
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)		X X X	X X X			

OVERFLOW PAGE FOR WRITE-INS

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